

# Questionnaire -Mistra ESG review of new asset managers and investments

Mistra's investment policy emphasises the preference for long term investments where the UN Sustainable Development Goals are considered and are in accordance with the Paris Agreement. Also, Mistra encourages the use of the TCFD's recommendations.

The aim of this questionnaire is to provide decision-support for Mistra in engaging with new asset managers. The focus is how environmental, social and governance (ESG) issues are handled in investment strategy, decision-making and engagement. If more than one fund is of interest for Mistra, please make clear when answers apply to a specific fund. When answering the questions reference can be given to reports or fact sheets or these can be attached.

Please send your written answers to Åsa Moberg at Mistra (asa.moberg@mistra.org). We are interested in a close dialogue with our asset managers and may follow up and discuss further with you, based on the answers provided. Overall outcomes of the review will be presented to the Mistra Committee for Asset Management.

Mistra and the Mistra Committee for Asset Management greatly appreciate your contribution.

## Questions

Please provide answers for the specific fund that Mistra considers to invest in, and also when relevant for your organisation on a more general level.

### *Strategy and Implementation*

1. Describe your investment strategy, in relation to returns and ESG definitions and objectives.
2. How does your strategy relate to the UN Sustainable Development Goals?
3. Describe how your investment decisions are impacted by ESG analysis.
4. Do you use, or plan to use, the TCFD recommendations? How?
5. How is fund managers' performance measured and remunerated?

### *Risk management and Incidents*

6. Describe how you define and handle ESG materiality and risk.
7. Describe how you define and communicate ESG incidents.
8. Have you had any ESG incidents during the last 12 months?

### *Engagement*

9. How have you engaged during the last 12 months, and what have been the outcomes?
10. How have you used voting during the last 12 months, and what have been the outcomes?

### *Other*

11. Other issues – please let us know any other issues you would like to highlight.