

# 1. GOVERNANCE ("GOV")

*This questionnaire focuses on the asset manager's governance on responsible investment-related issues.*

## GOV1: OVERSIGHT AND AWARENESS

<p>GOV1.1</p>	<p>Which roles within the asset manager have responsibility for the oversight of the asset manager's responsible investment policies?</p> <p><i>Responsible investment is an approach to investing that aims to incorporate environmental, social and governance (ESG) factors into investment decisions, to better manage risk and generate sustainable, long-term returns, as well as contribute to environmental, social and economic sustainability. We use responsible investment and ESG interchangeably where contextually relevant.</i></p>	<p>Tick all that apply</p>	<p>Board members or trustees</p> <p>Core executive team (e.g. Chief Executive Officer (CEO), Chief Investment Officer (CIO), Chief Operating Officer (COO))</p> <p>Head of department (please specify)</p> <p>Risk, Compliance or Legal department</p> <p>Investment committee</p> <p>Portfolio managers</p> <p>Investment analysts</p> <p>Dedicated responsible investment staff</p> <p>Other role(s) (please specify)</p>
<p>GOV1.2</p>	<p>Do board members and/or senior management receive training on responsible investment-related issues?</p> <p><i>The board of directors of the company, elected by shareholders or appointed by other board members to set strategy and oversee management.</i></p>	<p>Tick all that apply</p>	<p>Board members receive training on responsible investment-related issues</p> <p>Senior management receive training on responsible investment-related issues</p> <p>Training is mandatory for board members and/or senior management</p> <p>Training is run periodically for board members and/or senior management (more often than yearly)</p> <p>Training for board members and/or senior management involves subject matter experts from outside the organisation</p> <p>No</p>

GOV1.3	Do investment decision-makers receive training on responsible investment-related issues?	Tick all that apply	All investment decision-makers receive training on responsible investment-related issues
			Some investment decision-makers receive training on responsible investment-related issues (please specify which roles)
			Only investment decision-makers within responsible investment strategies receive training on responsible investment-related issues
			Training is mandatory for selected investment decision-makers
			Training is run periodically for investment decision-makers (more often than yearly)
			Training for investment decision-makers involves subject matter experts from outside the organisation
			No
GOV1.4	Does the asset manager ensure that there is at least one board member with specific climate-related expertise?  <i>We define this as an individual who has a) specific educational/technical background in climate or sustainability and/or b) has held prior responsibility for significant climate/responsible investment/sustainability projects or strategies.</i>	Tick one	Yes (please specify)
			No
GOV1.5	Are there any Key Performance Indicators (KPIs) or objectives linked to responsible investment performance?	Tick all that apply	Yes, for all executive board members
			Yes, for some executive board members (please specify)
			Yes, for all senior management team
			Yes, for some members of senior management team (please specify)
			Yes, for other staff in a responsible investment team
			Yes, for other staff beyond the responsible investment team (please specify which departments/teams)
			No
			Yes, for all executive board members

GOV1.6	Are these KPIs and objectives linked to financial incentives/remuneration?	Tick all that apply	Yes, for some executive board members (please specify)
			Yes, for all senior management team
			Yes, for some members of senior management team (please specify)
			Yes, for other staff in a responsible investment team
			Yes, for other staff beyond the responsible investment team (please specify which departments/teams)
			No
GOV1.7	For executive board members, please share any further detail on these KPIs and objectives, including what the consequences are for failing to meet them.	Free text	Please describe
GOV1.8	For other investment-decision makers, please share any further detail on these KPIs and objectives, including what the consequences are for failing to meet them.	Free text	Please describe
<b>GOV2: DIVERSITY AND INCLUSION (D&amp;I)</b>			
GOV2.1	Please provide the percentage of the asset manager's board by gender identity.	Numerical	Female
			Male
			Non-binary
			Other
			The asset manager is legally unable to collect or disclose this information
GOV2.2	Please provide the percentage of the asset manager's investment professionals by gender identity.	Numerical	Female
			Male
			Non-binary
			Other
			The asset manager is legally unable to collect or disclose this information
GOV2.3	Does the asset manager measure the diversity of employees	Tick all that	Gender pay gap
			Ethnicity pay gap
			Age
			Disability
			Nationality

GOV2.3	using any of the following metrics?	<i>apply</i>	Neurodiversity Religion and belief Sexual orientation Socio-economic background Other (please specify)
GOV2.4	What actions has the asset manager taken to improve employee diversity and inclusion since 1st January 2020?	<i>Tick all that apply</i>	Assessment of the level of diversity within the workforce, with particular attention to historically under-represented groups Assessment of the extent to which employees feel included in the workplace and/or identify challenges to inclusion (please briefly outline how this was achieved / what the results were) Recruitment process has been adapted to promote greater gender equality (please specify) Recruitment process has been adapted to promote greater diversity and inclusion (excluding gender equality) (please describe) Adoption of a policy on discrimination and harassment (nb. this is not time-bound) (please provide a link) Adoption of a shared parental leave policy that exceeds statutory requirements (nb. this is not time-bound) (please provide a link) Other (please specify) None
GOV2.5	What targets has the asset manager set to improve employee diversity and inclusion?	<i>Tick one</i>	Time-bound composition thresholds or targets for investment professionals' gender identity and/or ethnicity (please specify) Other time-bound diversity and inclusion targets and/or KPIs to improve D&I (please specify) Other (please specify) None
<b>GOV3: CLIENT DISCLOSURE</b>			
GOV3.1	Are details of impacts of portfolios on the wider world regarding responsible investment-related issues communicated to clients (via fund fact sheets or similar)? Please list the key ESG measures the asset manager quantifies	<i>Tick one</i>	Yes, for all portfolios For specific portfolios/strategies only (please specify which) On request

and discloses.

No

## 2. STEWARDSHIP ("STE")

*This questionnaire focuses on the asset manager's stewardship on responsible investment-related issues.*

### STE1: ENGAGEMENT POLICY

STE1.1	Does the asset manager have a formal engagement policy?  <i>We define engagement as the process of shareholders or investors entering into discussion with investee companies to change or influence that company's operations. Examples include sending letters, arranging meetings and participating in wider investor initiatives. For the purposes of this survey, engagement does not include voting, however, a comprehensive engagement policy may include voting against directors as an escalation.</i>	Tick all that apply	Yes, covering all topics (please provide a link or describe if policy is not public)
			Yes, covering responsible investment/ESG topics (please provide a link or describe if policy not public)
			No
<b>If you answered 'No' to STE1.1, please skip to STE2.1.</b>			
STE1.2	Does the engagement policy include a defined escalation process?  <i>A defined escalation process is a policy which details the steps taken by asset managers in the pursuit of engagement goals with investee companies, and associated triggers and/or consequences.</i>	Tick one	Yes
			No
STE1.3	If yes, please set out the escalation steps, timelines, triggers and consequences.	<i>Free text</i>	Please describe
STE1.4	Please list the asset manager's thematic engagement priorities, if any.	<i>Free text</i>	Please describe
STE1.5	Does the engagement policy have formalised guidelines for the following topics?	Tick all that apply	Climate change
			Biodiversity
			Social
			Governance

			Other (please specify)
STE1.6	Does the engagement policy cover all assets under management?	Tick one	Yes - all AUM All direct corporate assets (debt and equity) All direct equity holdings Other (please elaborate)
STE1.7	Please indicate whether and how the asset manager's approach to engagement is adapted for each of the following asset classes?	Tick all that apply and please describe	Equity in private/unlisted companies Corporate debt Sovereign debt Infrastructure and real-estate assets Other asset classes
STE1.8	How does the asset manager take account of Just Transition considerations in its engagement approach, linking biodiversity and social considerations to climate goals?  <i>A just transition seeks to ensure that the benefits of a green economy transition are shared widely, while also supporting those who stand to lose economically – be they countries, regions, industries, communities, workers, and/or consumers. For investors, the just transition provides the framework for connecting climate action with inclusive growth and sustainable development.</i>	Free text	Please describe
STE1.9	Does the asset manager engage or advocate to influence policy, regulation and the legal framework on responsible investment issues? If yes, please indicate which countries, themes and/or forums/bodies are of significant focus.	Free text	Please describe
<b>STE2: ENGAGEMENT OUTCOMES</b>			
			Meeting with the company Filing or co-filing a shareholder resolution Writing a private letter Public-facing statement (e.g. public statement, public letter)

STE2.1	What engagement and/or escalation tactics has the asset manager used since 1st January 2020? Please also indicate the number of companies each tactic has been used with.	Tick all that apply	Asking questions at annual general meetings (AGMs) Voting against director re-election Voting against remuneration Voting against audit or financial reports Voting for shareholder resolutions against management recommendations Reduction in equity holdings Reduction in debt holdings Refusal to purchase new debt holdings Divestment of all holdings Other (please specify)
STE2.2	How many shareholder resolutions has the asset manager (co-)filed since 1st January 2020 on these subjects?	Tick all that apply and please provide resolution titles	Climate change Biodiversity Social Governance Other (please specify)
<b>STE3: VOTING</b>			
STE3.1	Does the asset manager have a formal voting policy (whether standalone or explicitly set-out in the engagement policy)?	Tick one	Yes, publicly (please provide a link) Yes, but only available to clients No
STE3.2	Does the voting policy have formalised guidelines for the following topics?	Tick all that apply	Climate change Biodiversity Social Governance Other (please specify)
STE3.3	Does the asset manager set targets for voting participation overall and specifically on responsible investment votes? If so, please specify.	Free text	Please describe
	Does the asset manager publicly disclose a record of proxy		Yes, publicly (please provide a link)



STE3.4	Does the asset manager publicly disclose a record of proxy votes cast in AGMs of investee companies?	Tick one	Yes, but only to clients No
STE3.5	How often, if at all, does the asset manager review the recommendation of the asset manager's proxy voting advisor on ESG topics?	Tick one	100-75% 74-50% 49-25% 24-1% Not at all
STE3.6	How frequently does the asset manager publicly disclose its voting record?	Tick one	Monthly (or more frequently) Quarterly Six-monthly Annually Voting decisions are not disclosed
STE3.7	Does the asset manager adopt a "comply or explain" approach to voting for shareholder resolutions on ESG topics?  <i>The comply or explain principle stipulates that asset managers should presume to be voting in favour of ESG shareholder resolutions and provide a public rationale explaining any exceptions where it does not support these resolutions (including abstentions).</i>	Tick one	Yes - mandatory Yes - as a guidance (not mandatory) No
STE3.8	Does the asset manager publish rationales for abstentions and votes cast against management resolutions?	Tick one	Yes, for all abstentions from or votes against management resolutions Yes, for some abstentions from or votes against management resolutions Yes, for responsible investment-focused resolutions only No
STE3.9	Does the asset manager publish rationales for abstentions and votes cast against shareholder resolutions?	Tick one	Yes, for all abstentions from or votes against shareholder resolutions Yes, for some abstentions from or votes against shareholder resolutions Yes, for responsible investment-focused resolutions only No
STE3.10	Does the asset manager co-ordinate voting consistently across all holdings?	Tick one	Yes Yes, unless instructed specifically by clients in separately managed accounts (or similarly segregated mandates) No - the stewardship team provides a recommendation but each portfolio manager has ultimate discretion No - each portfolio manager has full discretion

STE3.11	Did the asset manager pre-declare its voting intentions (publish how it intends to vote before the vote took place) on any responsible investment-focused resolutions in 2021?	Tick one	Yes
			No
STE3.12	Please share further detail on the circumstances under which the asset manager pre-declares votes, including the number of times it has pre-declared in this period.	Free text	Please describe
<b>STE4: STEWARDSHIP DISCLOSURE</b>			
STE4.1	Does the asset manager publish a Stewardship Report or similar (detailing engagement activity)?  <i>Stewardship refers to the process of an investor using their influence over a corporate entity to leverage improvement in their ESG performance through the exercise of their shareholder rights to vote, engage with the company, pose resolutions, or divest from their investment.</i>	Tick one	Yes, annually (please provide link)
			Yes, quarterly (please provide link)
			No, but it is covered within the parent company Stewardship Report (please provide link)
			No
If you answered 'No' to STE4.1, please skip to STE5.1.			
STE4.2	Please indicate which of the following are disclosed in the asset manager's Stewardship Report.	Tick all that apply	Engagement objectives
			Thematic engagement priorities
			Quantitative assessment of engagement outcomes
			Full list of companies engaged with
Engagement case studies			
<b>STE5: COLLABORATION</b>			
STE5.1	Please indicate which of the following organisations the asset manager is a member of, including joining date and role.	Tick all that apply	Principles for Responsible Investment (PRI)
			Net-Zero Asset Manager Initiative (NZAM)
			Other GFANZ alliances (please specify)
			Climate Action 100+ (CA100+)
			IIGCC
			FAIRR
IPDD			
			Other (please specify)

STE5.2	Please list ESG engagement initiatives that the asset manager has taken a principal role on (e.g. leading engagement with a company, coordinating a working group or supporting the drafting of a public statement) since 1st January 2020.	<i>Free text</i>	Please describe
--------	---	------------------	-----------------

3. CLIMATE CHANGE ("CCH")		
This questionnaire focuses on the asset manager's investment approach to climate change.		
CCH1: STRATEGY AND POLICIES		
CCH1.1	<p>Does the asset manager have a climate-related investment policy?</p> <p><i>A climate change-related investment policy is a statement that sets out the asset manager's approach to integrating climate change concerns in their investment decisions (e.g. screening, due diligence, and positive tilts). This is separate from climate change-specific voting and engagement principles. A policy can be standalone or integrated as part of a wider RI policy.</i></p>	<p>Tick all that apply</p> <p>The asset manager has a dedicated climate-related policy that covers all portfolios under management</p> <p>The asset manager has a general responsible investment policy that includes climate change for all portfolios under management</p> <p>The asset manager has a policy on climate change but some specific portfolios and/or sectors are exempt (please specify)</p> <p>Climate change is exclusively an investment consideration for funds and mandates labelled ESG, responsible investment or similar</p> <p>The integration of climate change is delegated to portfolio managers</p> <p>Other (please specify)</p> <p>The asset manager does not have a climate-related investment policy</p>
CCH1.2	Are these policies publicly available?	<p>Tick one</p> <p>Yes (please provide a link)</p> <p>No, the asset manager has a private policy (please provide as an attachment)</p> <p>N/A - the asset manager does not have a policy</p>
CCH1.3	<p>Has the asset manager published a transition plan?</p> <p><i>A climate transition plan is a time-bound action plan that clearly outlines how an organization will pivot its existing assets, operations, and entire business model towards a trajectory that aligns with climate science recommendations.</i></p>	<p>Tick one</p> <p>Yes, the asset manager has published a transition plan</p> <p>No, but the asset manager intends to publish within 12 months</p> <p>No, but the asset manager intends to in the future</p> <p>No, and the asset manager has no plans to do so</p> <p>Other (please specify)</p>
CCH1.4	<p>Has the asset manager publicly set a 2050 net-zero target covering 100% AUM?</p> <p><i>A net zero target is a target to reduce greenhouse gas emissions from investment assets to zero, and/or to ensure that any ongoing emissions are balanced by removals.</i></p>	<p>Tick one</p> <p>Yes, the asset manager has set a public net-zero target by 2050 at the latest</p> <p>Yes, the asset manager has set a public net-zero target by 2040 at the latest</p> <p>The asset manager has set a public target, but for less than 100% AUM only (please specify)</p> <p>No, the asset manager has not set a 2050 net-zero target, but intends to (please elaborate)</p> <p>No, the asset manager has not set a 2050 net-zero target, and does not intend to</p> <p>Other (please specify)</p>
<b>If you answered 'No' to CCH1.4, please skip to CCH1.12.</b>		
CCH1.5	Is this net-zero target aligned with a 1.5C (low/no overshoot) pathway?	<p>Tick one</p> <p>The target is aligned with a specific 1.5-aligned pathway (please specify)</p> <p>The target will be aligned with 1.5, although has no particular pathway has been specified</p> <p>The target is aligned with a 2 degree or above pathway (if appropriate, please specify)</p> <p>Other (please specify)</p>
CCH1.6	Has the asset manager set an interim emissions target that commits to a 45% reduction in absolute terms (at least) for 100% AUM by 2030?	<p>Tick all that apply</p> <p>Yes</p> <p>The asset manager has set a target, but for a later date than 2030 (please specify)</p> <p>The asset manager has set a target, but for a reduction of less than 45% by 2030 (please specify)</p> <p>The asset manager has set a target but for a relative/intensity-based rather than absolute reduction in emissions</p> <p>The asset manager has set a target, but for less than 100% AUM only (please specify)</p>

			No, the asset manager has not set a 2030 target, but intends to (please elaborate)			
			No, and the asset manager has no plans to do so			
			Other (please specify)			
CCH1.7	Does the asset manager's net-zero commitment include material portfolio scope 3 emissions?  <i>Material portfolio scope 3 emissions should be calculated in line with the Science Based Targets Initiative's criteria. Under this, if a company's relevant scope 3 emissions are 40% or more of total scope 1, 2, and 3 emissions, a scope 3 target is required.</i>	Tick all that apply	Yes (for medium-term 2030 interim targets and long-term 2050 target)			
			Yes (for long-term 2050 target only)			
			No (includes scope 1 and 2 only) (Scope 1: refers to all direct GHG emissions. Scope 2: refers to indirect GHG emissions from consumption of purchased electricity, heat, or steam.)			
			Other (please describe)			
CCH1.8	Please indicate the current scope of 'material' scope 3 emissions in % of AUM, and outline any expectations of how and when this will increase.	Free text	Please describe			
CCH1.9	How often will the asset manager review its interim net-zero target?	Tick one	Every 5 years (e.g. 2030, 2035, 2040)			
			On another scale (please specify)			
			The asset manager does not plan to review interim targets			
CCH1.10	Please provide further information on the asset manager's strategy to reach net-zero emissions, including how much its approach will depend on engagement with investee companies and/or changes to portfolio weightings to achieve its targets.	Free text	Please describe			
CCH1.11	Does the asset manager expect to make use of carbon offsets to meet its net-zero or interim targets? If so, what limits has the asset manager set on the use of offsets and how are the quality of these offsets monitored?  <i>A carbon offset is a reduction or removal of emissions of carbon dioxide or other greenhouse gases, used in order to compensate for emissions made elsewhere. Examples include carbon sequestration in soils and forests, and investments in renewable energy.</i>	Free text	Please describe			
CCH1.12	What is the asset manager's approach to the Task Force on Climate-Related Financial Disclosures (TCFD) recommendations?	Tick all that apply	The asset manager has fully implemented all of the TCFD recommendations in its reporting (please provide a link to disclosure)			
			The asset manager has started to disclose in line with the TCFD recommendations (please provide a link to disclosure)			
			The asset manager has not yet started to disclose in line with the TCFD recommendations, but intends to do so going forward			
			The asset manager provides (or intends to provide) equivalent disclosures using an alternative framework to TCFD (please elaborate)			
			The asset manager does not intend to provide disclosures in line with the TCFD recommendations			
CCH1.13	Please detail the asset manager's holdings by asset class in companies with exposure to the following, expressed in terms of % of total AUM.	Please provide % of total AUM		Equity	Debt	Other
			Oil and gas (all sources)			
			Tar sands oil			
			Arctic oil and gas			
			Offshore oil and gas			
			Ultra-deep water oil and gas			
			Fracked oil and gas			
			Liquefied natural gas (LNG)			
			Coal (power)			
			Metallurgical/other coal			
			Biomass			

			The asset manager is phasing out investment (please specify date)	The asset manager does not invest	The asset manager has other restrictions (please specify)	
CCH1.14	<p>Please select all options that apply in relation to the asset manager's investment policies:</p> <p><i>Nb. Several answer options refer to unconventional oil and gas. Unconventional oil and gas, when compared to conventional oil and gas, generally has higher costs, technical requirements and environmental impacts associated with production. We include in this definition tar sands oil, arctic oil and gas, offshore oil and gas, ultra-deep water oil and gas, fracked oil and gas and liquefied natural gas (LNG).</i></p>	Tick all that apply	<b>Absolute restrictions</b>			
			Coal			
			Companies involved in coal mining			
			Coal power generation and distribution			
			Companies on the Global Coal Exit List			
			Metallurgical coal			
			Oil and Gas			
			Oil and gas exploration			
			Oil and gas power generation and distribution			
			Oil and gas refining and processing			
			Companies on the Global Oil & Gas Exit List			
			Tar sands oil			
			Arctic oil and gas			
			Offshore oil and gas			
			Ultra-deep water oil and gas			
			Fracked oil and/or gas			
			Liquefied natural gas (LNG)			
			Biomass			
			Biomass			
			<b>Threshold-based restrictions</b>			
			Companies where the coal share of revenues exceeds a certain percentage (please specify percentage)			
			Companies where annual thermal coal production exceeds an absolute amount (in MT) (please specify amount)			
			Companies where coal-fired generation capacity exceeds a certain amount (in GW) (please specify amount)			
			Companies where the share of revenues or reserves linked to conventional oil and gas exceeds a certain percentage (please specify percentage)			
			Companies where the share of revenues or reserves linked to unconventional oil and gas exceeds a certain percentage (please specify percentage)			
			<b>Activity-based restrictions</b>			
			Companies planning new or expanding existing coal-fired power plants, or planning to buy existing coal assets			
Companies with expansion plans for conventional oil and gas						
Companies with expansion plans for unconventional oil and gas						
Companies with coal mining expansion plans						
<b>Other restrictions</b>						
Other (please specify)						
N/A						
CCH1.15	Do these restrictions apply to all funds? (Please specify if the application of these restrictions differs across funds)	Tick all that apply	All			
			All actively managed funds			
			ESG-labelled funds only (please specify and give % of AUM covered)			
			Other (please specify and give % of AUM covered)			
			N/A			
CCH1.16	Do these restrictions apply to all asset classes? (Please specify if this differs across asset classes)	Tick all that apply	All			
			Listed equities			
			Private equity			
			Corporate debt			
			Other (please specify)			
			N/A			
<b>CCH2: CORPORATE ENGAGEMENT</b>						
			Net-zero ambition			

CCH2.1	On which climate-related topics has the asset manager engaged with investee companies since 1st January 2020?	Tick all that apply	Emissions reduction targets Decarbonisation strategy Capital alignment Climate policy engagement Climate governance (TCFD) Disclosure Climate accounting and audit Physical risk reduction and resilience The asset manager has not conducted engagement relating to climate issues since 1st January 2020 Other (please specify)			
CCH2.2	Regarding climate issues, how has the asset manager's engagement strategy evolved and how have its priorities changed over the past 12 months? Does the asset manager expect any further changes in the near future?	Free text	Please describe			
<b>CCH3: RISK ANALYSIS, MANAGEMENT AND MITIGATION</b>						
CCH3.1	How does the asset manager assess the performance of investee companies on climate issues?	Tick all that apply	In-house review of asset-level data Use of third-party data sources for asset-level data Review of data on performance of assets at a sector level Other (please specify) The asset manager does not assess the performance of investee companies on climate issues			
CCH3.2	What climate scenario(s) has the asset manager used to assess climate-related risks?  <i>Scenario analysis is a tool used to assess potential business implications of climate-related risks and opportunities.</i>	Tick all that apply	The asset manager has used a >2°C scenario (please specify which scenario was used) The asset manager has used a 2°C scenario (please specify which scenario was used) The asset manager has used a 1.5°C scenario (please specify which scenario was used) The asset manager has used another <2°C scenario (please specify which scenario was used) The scenario analysis considered transition risks The scenario analysis considered physical risks The scenario analysis considered liability risks The scenario analysis considered adaptation and risk reduction activities The methodology of this scenario analysis has been made publicly available (please provide a link and page number) The results of this scenario analysis have been made publicly available (please provide a link and page number) The asset manager has used the results to inform its approach to climate change within its investment activities (please give an example) Other (please specify)			
<b>CCH3.3: CLIMATE RISK METRICS</b>				<i>Metrics used</i>	<i>Targets set</i>	<i>Used since (year)</i>
CCH3.3	Please indicate which metrics the asset manager uses to analyse risk, which are used for target-setting, and how long they have been used.	Tick all that apply	Portfolio carbon emissions intensity (please specify methodology used for calculations): Portfolio scope 3 carbon emissions (in tCO2) (please specify methodology used for calculations): Carbon risk scores Climate value-at-risk Metric for physical risk reduction or resilience (please specify) Forward-looking metrics (please specify) Percentage of high-carbon / carbon-related assets Percentage of low-carbon assets Degree of alignment with a given climate scenario (please specify scenario used) The asset manager does not use any climate-related metrics Other (please specify)			
CCH3.4	What do you perceive to be the biggest gap in the asset manager's response to climate change that you are yet to address? What capacity development does the asset manager need to be able to address this?	Free text	Please describe			
<b>CCH4: INVESTMENT OPPORTUNITIES</b>						

CCH4.1	Does the asset manager measure the positive impacts of its investment activities on climate change and what effect does that assessment have on investment decisions?	<i>Tick all that apply</i>	Yes - trade off positive impact against financial return (please elaborate)	
			Yes - trade off positive impact against other negative impacts (please elaborate)	
			Yes - target positive impact only where all other (financial & negative impact) considerations are equal (please elaborate)	
			No	
CCH4.2	Does the asset manager explicitly identify and consider investments in the climate transition and what specific reference points does the asset manager use for this?	Free text	Please describe	
CCH4.3.1	What proportion of AUM is invested in the climate transition (the provision of capital with an explicit goal of funding the energy transition)?	<i>Please provide as %</i>	[ ]%	
CCH4.3.2	Please indicate the breakdown of this AUM invested in the climate transition by type:	<i>Please provide as %</i>	Green Bonds (with proceeds directly linked to climate transition investment)	
			Sustainability-linked debt (with proceeds directly linked to climate transition investment)	
			New equity financing (with proceeds directly linked to climate transition investment)	
			Other (please specify)	
CCH4.3.3	Please indicate the breakdown of this AUM invested in climate transition by sector and by geography:	<i>Please provide as %</i>	% split by key sectors	
			% split by key country/region	
CCH4.4	Has the asset manager set any climate change-related investment targets?	Free text	Yes (please describe)	
			No	
CCH4.5	Which of the following are material barriers to increasing the asset manager's exposure to assets intended to have a positive impact on the climate?	<i>Please indicate 'Significant Barrier, Moderate Barrier, Small Barrier or Not a Barrier'</i>	Lack of data	
			Lack of a standardised definition of "positive climate impact"	
			Risk to profitability	
			Lack of investment opportunities	
			Form of investment need (security type, currency, geography, maturity, company size)	
	Other (please specify)			



## 4. BIODIVERSITY ("BIO")

*This questionnaire focuses on the asset manager's investment approach to biodiversity-related issues.*

### BIO1: STRATEGY & POLICIES

BIO1.1	<p>Does the asset manager have a biodiversity-related investment policy?</p> <p><i>A biodiversity-related investment policy is a statement that sets out the asset manager's approach to integrating biodiversity concerns in their investment decisions (e.g. screening, due diligence, and positive tilts). This is separate from biodiversity-specific voting and engagement principles. A policy can be standalone or integrated as part of a wider RI policy.</i></p> <p><i>We define biodiversity in line with the Convention on Biological Diversity - 'The variability among living organisms from all sources [...] this includes diversity within species, between species and of ecosystems'. We assess impacts on biodiversity in relation to UN SDGs goal 15 "Life on Land" and goal 14 "Life Below Water".</i></p>	Tick all that apply	<p>The asset manager has a dedicated biodiversity policy that covers all portfolios under management</p> <p>The asset manager has a general responsible investment policy that includes biodiversity issues for all portfolios under management</p> <p>The asset manager has a policy on biodiversity but some specific portfolios and/or sectors are exempt (please specify)</p> <p>Biodiversity is exclusively an investment consideration for funds and mandates labelled ESG, responsible investment or similar</p> <p>The integration of biodiversity is delegated to portfolio managers</p> <p>Other (please specify)</p> <p>The asset manager does not have a biodiversity-related investment policy</p>
BIO1.2	Are these policies publicly available?	Tick one	<p>Yes (please provide a link)</p> <p>No, the asset manager has a private policy (please provide as an attachment)</p> <p>N/A - the asset manager does not have a policy</p>
BIO1.3	Does the asset manager monitor whether companies operate in any areas of global biodiversity importance?	Tick all that apply	<p>World Heritage Sites (natural or mixed)</p> <p>Ramsar sites</p> <p>Protected areas (please specify which IUCN Management Categories)</p> <p>Key Biodiversity Areas (please specify what type)</p> <p>Critical Habitat (please specify the definition used, e.g. if this is aligned with IFC Performance Standard 6)</p> <p>Marine and coastal habitats (where not included in other protected framework categories above, please specify what type)</p> <p>Indigenous and Community Conserved Areas</p> <p>Other (please specify)</p> <p>The asset manager does not monitor whether investee companies operate in areas of global biodiversity importance</p>
BIO1.4	What restrictions does the asset manager's investment policy place on operations in areas of global biodiversity importance?	Tick all that apply	<p>Companies which operate in areas of global biodiversity importance are excluded from all firm-wide portfolios and financing activities</p> <p>Companies which operate in areas of global biodiversity importance are excluded from some but not all portfolios and financing activities</p> <p>Investment in companies which operate in areas of global biodiversity importance is excluded for specific harmful activities</p> <p>Investment in companies which operate in areas of global biodiversity importance is conditional on additional due diligence to ensure that no (significant) harm is caused</p> <p>The asset manager engages with companies about their operations in areas of global biodiversity importance</p> <p>The asset manager monitors whether investee companies operate in areas of global biodiversity importance but does not have any asset manager-wide restrictions</p> <p>The asset manager does not monitor whether investee companies operate in areas of global biodiversity importance</p>
BIO1.5	<p>How does the asset manager integrate specific biodiversity-related requirements into sector policies for priority* sectors?</p> <p><i>*identified to have material impacts and/or dependencies on biodiversity (e.g. investment exclusions, due diligence)</i></p>	Tick all that apply and please describe	<p>Agriculture, forestry and fisheries</p> <p>Energy, including oil, gas and renewables</p> <p>Mining</p> <p>Chemicals</p> <p>Other</p> <p>There are no biodiversity-related requirements in sector policies</p>
BIO1.6	<p>What commitments has the asset manager made regarding the conversion and protection of ecosystems?</p> <p>Where commitments have been made, please specify whether they apply to all assets or specific funds/sectors, and the timeframe (if applicable).</p> <p><i>We define conversion as the change of a natural ecosystem</i></p>	Tick all that apply	<p>Conversion-free (Commodity production, sourcing, or financial investments that do not cause or contribute to the conversion of natural ecosystems. )</p> <p>No Deforestation, No Peat, and No Exploitation (NDPE)</p> <p>No deforestation</p> <p>No operations in areas of high conservation value (HCV) or high carbon storage (HCS)</p>

	<i>to another land use or profound change in a natural ecosystem's species composition, structure, or function - including severe degradation or the introduction of management practices that result in a substantial and sustained change. Deforestation is one example of this, being the conversion of natural forests.</i>		Zero net deforestation
			Other (please specify)
			No commitments made
<b>BIO2: CORPORATE ENGAGEMENT</b>			
BIO2.1	On which biodiversity-related topics has the asset manager engaged with investee companies since 1st January 2020?	Tick all that apply	Disclosure Targets and commitments Physical risk reduction and resilience Lobbying Incentives Other (please specify) The asset manager has not conducted engagement relating to biodiversity issues since 1st January 2020
BIO2.2	What collaborative initiatives is the asset manager a member of on biodiversity-related issues?	Tick all that apply	Finance for Biodiversity Pledge & Foundation Finance for Biodiversity Initiative Taskforce on Nature Related Financial Disclosure (TNFD) TNFD Forum UNEP FI Natural Capital Finance Alliance (NCFA) Capitals Coalition/Align Platform for Biodiversity Accounting for Financials (PBAF) Global Impact Investing Network (GIIN) CERES Investor Policy Dialogue on Deforestation (IPDD) Other (please specify)
BIO2.3	Is the asset manager planning to pilot the TNFD framework in 2022?	Tick one and please elaborate	Yes No
BIO2.4	Regarding biodiversity issues, how has the asset manager's engagement strategy evolved and how have its priorities changed over the past 12 months? Does the asset manager expect any further changes in the near future?	Free text	Please describe
<b>BIO3: RISK ANALYSIS, MANAGEMENT AND MITIGATION</b>			
BIO3.1	Does the asset manager consider a company's impacts on biodiversity as part of its due diligence?	Tick one	Yes, for all financing activities and portfolios under management Yes, for some financing activities and portfolios under management (please specify) No
BIO3.2	What approach does the asset manager take to identifying and assessing biodiversity-related risks (including direct and indirect impacts and dependencies on biodiversity)?  <i>We define biodiversity-related impacts and dependencies as the ways in which businesses impact (both positively and negatively), and also rely upon natural ecosystems. Impacts and dependencies can arise directly from business operations or indirectly from the use of products and services.</i>	Tick all that apply	Both direct and indirect impacts and dependencies are identified and assessed Only direct impacts and dependencies are currently identified and assessed Identified impacts and dependencies on biodiversity are used to inform policies and targets The asset manager does not identify and assess biodiversity-related risks
BIO3.3	How does the asset manager assess the performance of investee companies regarding biodiversity-related issues?	Tick all that apply	Use of scores provided by third-party data providers (please specify) Integration of third-party data into an in-house assessment platform (please elaborate) Use of data/rankings produced by the NGO sector (please specify) In-house assessment of investee companies' performance (please elaborate) Other (please specify) No assessment is carried out
BIO3.4	What tools, techniques or metrics are used to identify and assess biodiversity-related risks?	Tick all that apply	Ocean Health Index Exploring Natural Capital Opportunities, Risks and Exposure (ENCORE) Footprinting approaches, e.g. Global Biodiversity Score (GBS), Biodiversity Impact Analytics-Global Biodiversity Score (BIA-GBS) and Biodiversity Footprint Financial Institutions (BFFI) InVEST Ocean+, and critical, natural and modified habitat layers Global hotspots of natural capital depletion Integrated Biodiversity Assessment Tool (IBAT) Forest 500 Sustainability Policy Transparency Toolkit (SPOTT) World Benchmarking Alliance benchmarks Trase Finance Alternative individual datasets (please specify)

BIO3.5	Has the asset manager set any other targets relating to biodiversity?	Free text	Please describe
BIO3.6	Can the asset manager provide an example of a region, project or company it has refused to invest in, or divested from, because of its commitments regarding pressures on ecosystems and biodiversity (e.g. land, freshwater or marine use change, deforestation, pollution, natural resource use or invasive species) since 1st January 2020?	Free text	Please describe
BIO3.7	What do you perceive to be the biggest gap in the asset manager's response to biodiversity loss that are yet to be addressed? What capacity development does the asset manager need to be able to address this?	Free text	Please describe

## 5. SOCIAL ISSUES ("SOC")

*This questionnaire focuses on the asset manager's investment approach to social issues (human & labour rights and public health).*

### SOC1: STRATEGY AND POLICIES

SOC1.1	<p>Does the asset manager have a social issues-related investment policy?</p> <p><i>A social-related investment policy is a statement that sets out the asset manager's approach to integrating social concerns in their investment decisions (e.g. screening, due diligence, and positive tilts). This is separate from social-specific voting and engagement principles. A policy can be standalone or integrated as part of a wider RI policy.</i></p>	Tick all that apply	<p>The asset manager has a dedicated social policy that covers all portfolios under management</p> <p>The asset manager has a general responsible investment policy that includes social issues for all portfolios under management</p> <p>The asset manager has a policy on social issues but some specific portfolios and/or sectors are exempt (please specify)</p> <p>Social issues are exclusively an investment consideration for funds and mandates labelled ESG, responsible investment or similar</p> <p>The integration of social issues is delegated to portfolio managers</p> <p>Other (please specify)</p> <p>The asset manager does not have a social issues-related investment policy</p>
SOC1.2	Are these policies publicly available?	Tick one	<p>Yes (please provide a link)</p> <p>No, the asset manager has a private policy (please provide as an attachment)</p> <p>N/A - the asset manager does not have a policy</p>
SOC1.3	What themes do these policies cover?	Tick all that apply	<p>Human rights (in line with human rights frameworks, e.g. the Universal Declaration of Human Rights)</p> <p>Labour rights (in line with labour rights frameworks, e.g. the ILO Core Conventions)</p> <p>Public health (this can refer to both average levels of health and disease, as well as inequalities between groups in a population)</p> <p>N/A</p> <p>Other (please specify)</p>

SOC1.4	Please select which of the following human and labour rights-related topics the asset manager has made commitments on in its investment policy, and describe for each what these commitments involve.	Tick all that apply and please describe	Board-level diversity and inclusion Investee company-wide diversity and inclusion Freedom of association and collective bargaining Grievance mechanisms and access to remedy Ethnicity pay gap Gender pay gap Gambling Executive remuneration Indigenous rights and FPIC (Free, Prior, and Informed Consent) Living wage Modern slavery and forced labour Child labour Discrimination and harassment Data privacy Controversial weapons Conventional weapons Conflict-affected and high-risk areas N/A Other (please specify)
SOC1.5	Please select which of the following public health-related topics the asset manager has made commitments on in its investment policy, and describe for each what these commitments involve.	Tick all that apply and please describe	Workplace safety Workplace physical health Workplace mental health Human nutrition Alcohol Tobacco High-cost debt / financial wellbeing Quality of housing Pollution Antimicrobial resistance Vaccine equity / distribution Access to medicines N/A Other (please specify)

SOC1.6	Does the asset manager include any of these social issues-related exclusion policies in its investment policy?	Tick all that apply	To exclude companies knowingly in breach of human and/or labour rights in direct operations
			To exclude companies knowingly in breach of human and/or labour rights in supply chains
			To exclude investments in companies that derive revenue from controversial weapons (incl. biological, chemical, nuclear, cluster) (please specify type of weapons)
			To exclude investments in companies that manufacture conventional weapons (please specify)
			To exclude investments in companies that derive revenue from other military or defence activities (please specify)
			To exclude companies that do not make reasonable efforts to avoid damaging worker health
			To exclude companies that do not make reasonable efforts to avoid damaging consumer health (e.g. tobacco and alcohol production or distribution companies)
			To exclude companies that do not make reasonable efforts to avoid damaging community health (e.g. pollution from business activities)
			Other (please specify)
			No, the asset manager does not have social issues-related exclusion policies
If you answered 'No' to SOC1.6, please skip to SOC1.9			
SOC1.7	Do these restrictions apply to all funds? (Please specify if the application of these restrictions differs across funds)	Tick all that apply	All
			All actively managed funds
			ESG-labelled funds only (please specify and give % of AUM covered)
			Other (please specify and give % of AUM covered)
SOC1.8	Do these restrictions apply to all asset classes? (Please specify if this differs across asset classes)	Tick all that apply	All
			Listed equities
			Private equity
			Corporate debt
			Other (please specify)

SOC1.9	What is the asset manager's policy on investments in actors engaged in human rights violations (e.g. sovereign bonds issued by countries involved in human rights violations, corporate debt and shares of companies which are effectively controlled by - or strongly tied to - such governments)?	Free text	Please describe
<b>SOC2: CORPORATE ENGAGEMENT</b>			
SOC2.1	<p>How does the asset manager approach engagement on social issues? (nb. this does not include voting)</p> <p><i>We define proactive engagement as engagement with an investee company based upon its risk profile (e.g. sector/geography/activities), to prevent, reduce the likelihood of, or mitigate - in advance - salient adverse impacts occurring on a particular issue, e.g. forced labour, health and safety. This kind of engagement is not linked to a specific event.</i></p> <p><i>We define reactive engagement as engagement with investee companies prompted by a specific event – i.e. industrial action, accidents, reputational damage .</i></p>	Tick all that apply	Proactive engagement with companies by theme (please give an example) Proactive engagement with companies in high-risk sectors (please give an example) Proactive engagement with companies operating in high-risk geographies (please give an example) Reactive engagement with companies which have caused/contributed to/been linked to severe and repeated human rights breaches and/or public health issues (please give an example) Reactive engagement with companies where legal compliance issues have been found relating to its human rights performance and/or impact on people's health (please give an example) Collaborative engagement with other investors on social issues (please give an example) The asset manager does not engage on social topics Other (please specify)
SOC2.2	On which social topics has the asset manager engaged with investee companies since 1st January 2020?	Tick all that apply	Decent work (excluding health & safety) Worker health & safety Public health (i.e. consumer and community health) Disclosure of social data Investee company-wide diversity and inclusion Supply chain due diligence War and security Other (please specify) The asset manager has not conducted engagement relating to social issues since 1st January 2020

SOC2.3	Please describe the asset manager's top three priority outcomes for engagement on social issues, explaining the rationale behind prioritising them.	<i>Free text</i>	Please describe
SOC2.4	What collaborative initiatives on social issues is the asset manager a member of?	<i>Tick all that apply</i>	Access to Medicine Foundation Access to Nutrition Initiative Investor Signatory Capitals Coalition CCLA's 'Find It, Fix It, Prevent It' modern slavery programme FAIRR Initiative ICCR's Health Equity programme ICCR's Investor Alliance for Human Rights JUST Capital and PayPal's Worker Financial Wellness Initiative Platform Living Wage Financials PRI's 'Advance' stewardship initiative for human rights and social issues Tobacco Free Portfolios Other (please specify) The asset manager is not a member of any collaborative initiatives on social issues
SOC2.5	Regarding social issues, how has the asset manager's engagement strategy evolved and how have its priorities changed over the past 12 months? Does the asset manager expect any further changes in the near future?	<i>Free text</i>	Please describe
<b>SOC3: RISK ANALYSIS, MANAGEMENT AND MITIGATION</b>			
SOC3.1	How does the asset manager assess the performance of investee companies regarding social issues?	<i>Tick all that apply</i>	Use of scores provided by third-party data providers (please specify) Integration of third-party data into an in-house assessment methodology (please specify) Use of data/rankings produced by the NGO sector (please specify) In-house assessment of investee companies' performance (please specify) Other (please specify) No assessment is carried out
			Workforce unionisation Workforce diversity Gender pay gap data Ethnicity pay gap data



SOC3.2	Which metrics does the asset manager use to measure the human and labour rights performance of investee companies?	Tick all that apply	<table border="1"> <tr><td>Staff turnover</td></tr> <tr><td>Wage data</td></tr> <tr><td>Number of grievances raised/resolved</td></tr> <tr><td>Proportion of third-party/agency/otherwise contingent workforce</td></tr> <tr><td>Social audit data</td></tr> <tr><td>Other (please specify)</td></tr> <tr><td>The asset manager does not use any metrics relating to performance on human and labour rights</td></tr> </table>	Staff turnover	Wage data	Number of grievances raised/resolved	Proportion of third-party/agency/otherwise contingent workforce	Social audit data	Other (please specify)	The asset manager does not use any metrics relating to performance on human and labour rights
Staff turnover										
Wage data										
Number of grievances raised/resolved										
Proportion of third-party/agency/otherwise contingent workforce										
Social audit data										
Other (please specify)										
The asset manager does not use any metrics relating to performance on human and labour rights										
SOC3.3	How does the asset manager collect data on and/or monitor social issues in the supply chains of investee companies?	Tick all that apply	<table border="1"> <tr><td>Regular direct reviews of issues in supply chains</td></tr> <tr><td>Regular reviews of third-party data on issues in supply chains</td></tr> <tr><td>Reviews that occur in reaction to public controversies</td></tr> <tr><td>Other (please specify)</td></tr> <tr><td>The asset manager does not collect data on or monitor social issues in supply chains</td></tr> </table>	Regular direct reviews of issues in supply chains	Regular reviews of third-party data on issues in supply chains	Reviews that occur in reaction to public controversies	Other (please specify)	The asset manager does not collect data on or monitor social issues in supply chains		
Regular direct reviews of issues in supply chains										
Regular reviews of third-party data on issues in supply chains										
Reviews that occur in reaction to public controversies										
Other (please specify)										
The asset manager does not collect data on or monitor social issues in supply chains										
SOC3.4	<p>If the asset manager has a Free, Prior and Informed Consent (FPIC) investment policy in relation to indigenous communities, can you provide an example of how this was considered in an investment decision since 1st January 2020?</p> <p><i>FPIC is a principle protected by international human rights standards that state, 'all peoples have the right to self-determination' and – linked to the right to self-determination – 'all peoples have the right to freely pursue their economic, social and cultural development'</i></p>	<i>Free text</i>	Please describe							
SOC3.5	Has the asset manager carried out analysis to determine the financial risks from public health-related issues on its portfolios? If so, what actions has it taken as a result of this analysis?	<i>Free text</i>	Please describe							
SOC3.6	What do you perceive to be the biggest gap in the asset manager's response to social issues that are yet to be addressed? What capacity development does the asset manager need to be able to address this?	<i>Free text</i>	Please describe							