Separate Account Managers in Sustainable and Responsible Investing

Strategy Profile:
Trillium Small/Mid Cap Core

About This Strategy

**Assets Under Management (AUM):** $101M (in US$ millions)

**Required Minimum:** $2 million direct, $100,000 advisor

**Benchmark used:** S&P 1000

**Strategy type:** Equity Mid-Small Cap

**Strategy description:** Small/Mid Cap Core seeks to provide long-term competitive returns by investing in small and medium cap companies that are well-diversified across economic sectors and meet Trillium’s sustainability criteria. The strategy employs fundamental equity analysis that integrates ESG factors and emphasizes higher growth companies trading at reasonable valuations.

**Strategy web link:** [External Link](https://charts.ussif.org/sam/strategy_profile_display.php?StrategyID=205&)

About The Company

**Institution Name:** Trillium Asset Management

**Approach to Sustainable & Responsible Investment:** Trillium Asset Management is the oldest independent investment advisor devoted exclusively to sustainable and responsible investing (SRI). We believe that environmental, social, and governance (ESG) factors play an integral role in the investment process, which can lower portfolio risk and help identify the best-managed companies. Trillium is a leader in shareholder advocacy and public policy work. Our goal is to deliver both impact and performance to our private and institutional investors.

**Research conducted:** Both internally and externally

**Researcher name:** Fundamental Analysts

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Specific Screening Information by Category

**Environment**

- **Climate / Clean Technology:** *Combination of Positive and Restricted/Exclusionary Strategies* - This strategy looks to identify companies with lower carbon footprints, particularly in more carbon intensive industries. We also look to
include companies with strong energy efficiency and clean technology involvement.

- **Pollution / Toxics:** Restricted/Exclusionary Investment
- **Other Environmental:** Combination of Positive and Restricted/Exclusionary Strategies

**Social**

- **Community Development:** No Screens
- **Diversity & Equal Employment Opportunity:** Combination of Positive and Restricted/Exclusionary Strategies
- **Human Rights:** Combination of Positive and Restricted/Exclusionary Strategies
- **Labor Relations:** Combination of Positive and Restricted/Exclusionary Strategies
- **Conflict Risk:** Restricted/Exclusionary Investment

**Governance**

- **Board Issues:** Combination of Positive and Restricted/Exclusionary Strategies
- **Executive Pay:** Combination of Positive and Restricted/Exclusionary Strategies

**Products**

- **Alcohol:** Restricted/Exclusionary Investment
- **Animal Welfare:** Combination of Positive and Restricted/Exclusionary Strategies
- **Defense/Weapons:** Restricted/Exclusionary Investment
- **Gambling:** Restricted/Exclusionary Investment
- **Tobacco:** Restricted/Exclusionary Investment

**Other**

- **Other/Qualitative:** In addition to the exclusionary screens, Trillium fundamental equity analysts are asked to create an industry-specific materiality matrix to identify the most important ESG issues for that industry. Then companies are benchmarked to find those best positioned to address these issues.
- **Shareholder Engagement - Shareholder Resolutions:** Filed or co-filed with companies on environmental, social or governance issues
- **Shareholder Engagement - Private Dialogue:** Conducted with companies on environmental, social or governance issues
- **Proxy Voting:** Actively voted by my institution for this investment strategy in support of environmental, social or governance issues in accordance with formal guidelines

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