Separate Account Managers in Sustainable and Responsible Investing

Strategy Profile:
Trillium Growth and Income

About This Strategy

Assets Under Management (AUM): $51M (in US$ millions)

Required Minimum: $2 million direct, $250,000 advisor

Benchmark used: S&P 500 Composite Total Return

Strategy type: Equity Large Cap

Strategy description: Growth and Income seeks to provide long-term competitive returns by investing in large capitalization stocks that are well-diversified across economic sectors, have higher dividend yields, and meet Trillium’s sustainability criteria. It targets higher dividend yield paying companies to increase the income generation of the portfolio. The strategy employs fundamental equity analysis that integrates ESG factors and emphasizes higher growth companies trading at reasonable valuations.

Strategy web link: External Link

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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