

Solutions for ESG Reporting

Power and scale your environmental, social, and governance (ESG) reporting with best-in-class portfolio analytics, trusted regulatory experts, and compelling reporting tools.

THE CHALLENGE

- Accessing and connecting multiple ESG datasets
- Aggregating ESG metrics up to the product- and entity-level
- Incorporating hierarchical logic to pull data from multiple sources
- Producing customizable reports that support required quantitative and qualitative sections
- Publishing reports at scale without sacrificing auditability

THE SOLUTION

Content-Agnostic Reporting

Seamlessly connect your choice of ESG datasets to your portfolio holdings. Gain unparalleled control over your reporting by choosing from the datasets already integrated into FactSet or loading your own content.

Multi-Asset Class Portfolio Analysis

Aggregate ESG indicators across your firm's holdings for simplified ESG or regulatory reporting.

- Leverage FactSet's ESG templates to expedite report creation
- Use customized logic to incorporate data from multiple sources
- Compile data using portfolio groupings at the country, sector/industry, asset class, or other level

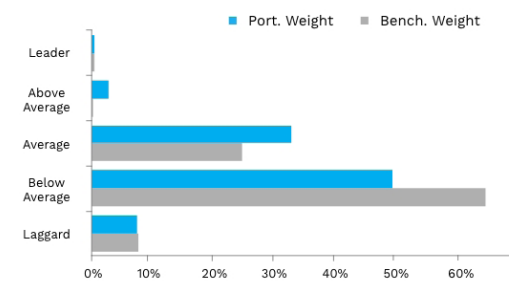
EXPERIENCE MULTI-VENDOR DATA INTEGRATION:

- FactSet Truvalue Scores and Spotlights
- FactSet Sustainable Finance Disclosure Regulation (SFDR) Principal Adverse Impacts (PAI)
- MSCI Climate Value-at-Risk
- MSCI ESG Ratings
- MSCI SFDR PAI & EU Taxonomy
- Sustainalytics ESG
- ISS ESG Carbon & Climate Impact Solution
- ISS ESG SFDR Principal Adverse Impacts and EU Taxonomy

Truvalue Labs ESG Snapshot

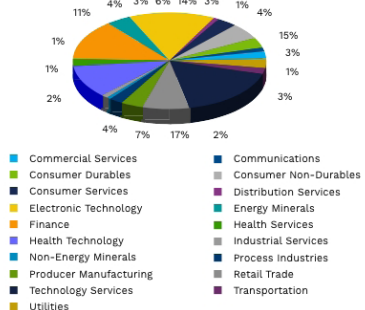
Benchmark: S&P 100 Currency: \$USD Data as of 5/31/2022

ESG Category Weights



Sector Distribution

| Sector | % of Port. |
|------------------------|------------|
| Technology Services | 16.98% |
| Electronic Technology | 14.87% |
| Finance | 13.60% |
| Health Technology | 10.91% |
| Retail Trade | 7.42% |
| Consumer Non-Durables | 5.53% |
| Energy Minerals | 4.09% |
| Producer Manufacturing | 3.72% |
| Consumer Services | 3.63% |
| Commercial Services | 3.04% |
| Utilities | 2.98% |
| Consumer Durables | 2.87% |
| Health Services | 2.71% |



ESG Characteristics

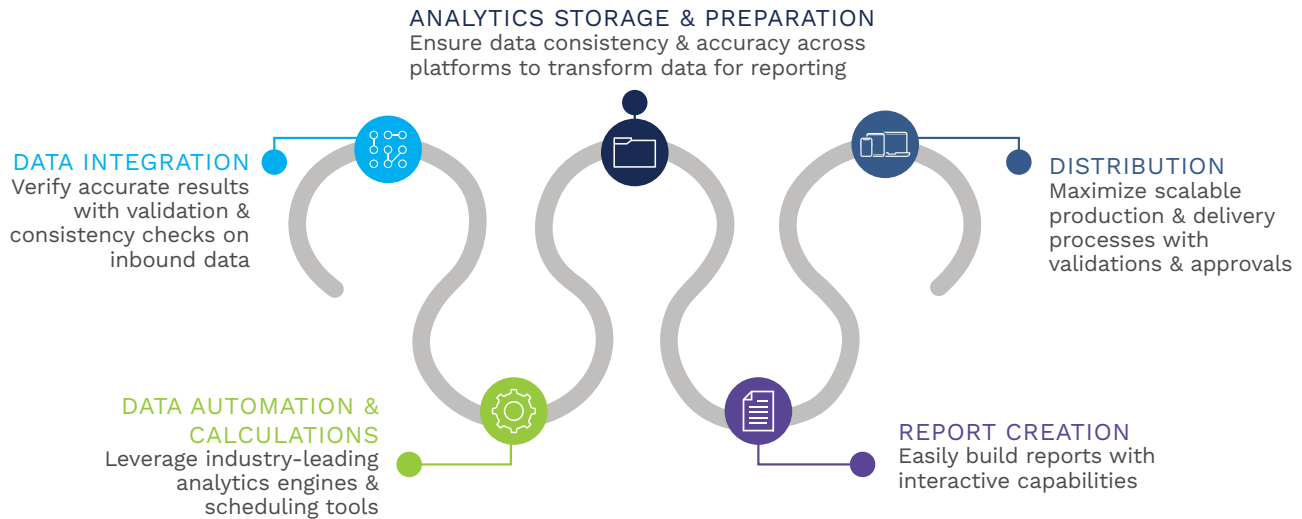
| Characteristic | Portfolio | Benchmark |
|--------------------------------|-----------|-----------|
| # of Securities | 504 | 101 |
| All Categories - Adj Insight | 52.69 | 50.91 |
| All Categories - Momentum | 51.61 | 51.03 |
| Environmental - DM % | 17.10 | 15.14 |
| Social Capital - DM % | 29.79 | 30.90 |
| Human Capital - DM % | 14.99 | 13.79 |
| Business Model - DM % | 20.62 | 21.22 |
| Leadership & Governance - DM % | 17.50 | 18.94 |

Top Insight Scores

| Company | Avg Weight | Adjusted Insight |
|--|------------|------------------|
| ABIOMED, Inc. | 0.03 | 79.67 |
| Principal Financial Group, Inc. | 0.05 | 77.99 |
| Zebra Technologies Corporation Class A | 0.05 | 77.82 |
| Alexandria Real Estate Equities, Inc. | 0.07 | 74.19 |
| Welltower Inc | 0.11 | 73.82 |

Outsourced Custom Documents

Collaborate with FactSet’s client service experts to design and build your branded content. Benefit from unparalleled transparency, auditing, and control with seamless integration into portfolio analysis, monitoring, risk management, reporting, and all other phases of the portfolio lifecycle. Rely on ad-hoc report generation, scheduled batch output, and programmatic on-demand access.



Simplified Reporting Process

Use prebuilt templates connected to your holdings and preferred ESG data vendors to streamline your reporting. Audit values directly to Portfolio Analysis reports for enhanced transparency. Manage disclosures with version control and task approval. Take advantage of a compliant output and aggregation methodology to ensure consistency in integration and reporting.

| Indicators applicable to investments in investee companies | | | | | | |
|--|-----------------------------|------------------------------------|------------------------------------|--------------------------|---|--|
| Adverse sustainability indicator | Metric | Impact ¹ (year 2022) | Impact ² (year 2021) | Explanation ³ | Actions taken, and actions planned and targets set for the next reference period | |
| CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS | | | | | | |
| Greenhouse gas emissions | 1. Greenhouse gas emissions | Scope 1 GHG emissions | 3,632.73 | NA NA | FactSet Asset Management (FAM) is committed to achieving net zero carbon emissions by 2040. The milestones include 50% reduction by 2030 and 100% by 2040, well before the 2050 target date. This will include 100% of client mandates by 2040. | |
| | | Scope 2 GHG emissions | 817.27 | NA NA | FactSet Asset Management (FAM) is committed to achieving net zero carbon emissions by 2040. The milestones include 50% reduction by 2030 and 100% by 2040, well before the 2050 target date. This will include 100% of client mandates by 2040. | |
| | | Scope 3 GHG emissions | 76,510.63 | NA NA | FactSet Asset Management (FAM) is committed to achieving net zero carbon emissions by 2040. The milestones include 50% reduction by 2030 and 100% by 2040, well before the 2050 target date. This will include 100% of client mandates by 2040. | |
| | | Total GHG emissions | 80,960.63 | NA NA | FactSet Asset Management (FAM) is committed to achieving net zero carbon emissions by 2040. The milestones include 50% reduction by 2030 and 100% by 2040, well before the 2050 target date. This will include 100% of client mandates by 2040. | |

^{1.} FactSet Asset Management has started measuring performance on Principal Adverse Impact as of 31 March 2022. The first results will be published in 2023.
^{2.} FactSet Asset Management has started measuring performance on Principal Adverse Impact as of 31 March 2022. The first results will be published in 2023, 2024 will be the first year reflecting a comparison to a previous year.
^{3.} This column will provide an explanation on the development of the specific principal adverse impact indicator against the different reference periods, in relation to the actions taken.