

Parametric Responsible Investing

STRATEGY OVERVIEW

Parametric's breadth of customizable values-based solutions and industry expertise allows you to invest in companies consistent with your principles and seek to provide a similar risk/return profile as the desired underlying exposure.

Investment Objective

We believe values-based investing is best achieved when it embodies the unique objectives of the organization rather than is dictated by the investment manager. A combination of techniques can be used to align investment goals with policy objectives.



We take a client-centric, consultative approach that provides:

- **Access** to hundreds of researcher-provided metrics for use in portfolio construction
- State-of-the-art **technology** that supports a high degree of customization
- **Flexible** solutions that allow for evolving priorities
- **Consultation** that applies deep expertise to guide clients on optimal approaches

Responsible investing
by the numbers:

\$41Bn

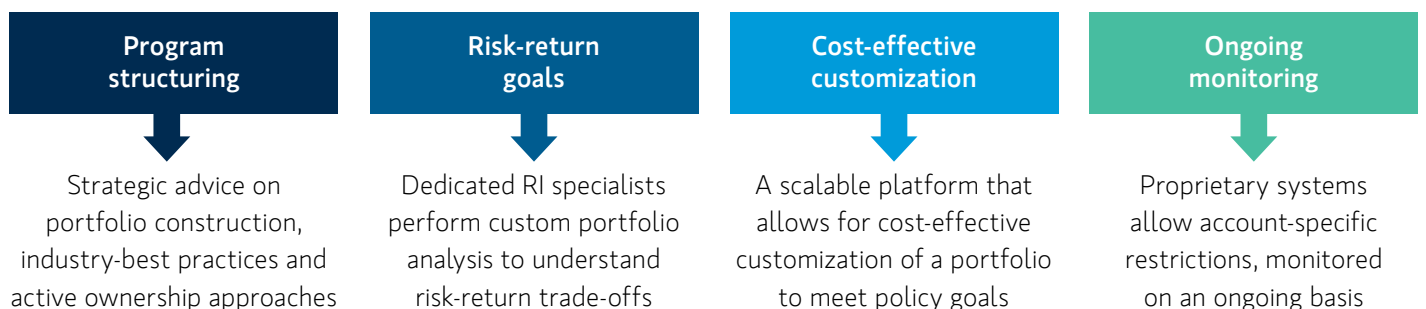
Assets under management

20+ years

experience delivering
values-based solutions

As of 03/31/2025

Our comprehensive program helps align responsible investing goals with policy objectives.



There is no guarantee that the investment objectives will be met. All investments are subject to risk, including risk of loss.

For use with institutional investors only. Not for use with the public.

Extensive Customization and Applications

Clients can blend Parametric strategies and licensed benchmarks, and design their own approach, to create a portfolio that represents a custom geographic exposure or investment style.

BUILD A CUSTOM PORTFOLIO

Choose your base
+
Choose your screen(s)

REPLICATE AN INDEX

Replicate one of 20+
responsible investing indexes

USE PARAMETRIC'S BEST IDEAS

Select from our
proprietary strategies

Comprehensive screen menu

SOCIAL

Human Trafficking
Racial Justice

ENVIRONMENTAL

GHG Emissions
Fossil Fuel Free

FAITH-BASED SCREENS

Catholic Values
Shariah Compliant

GOVERNANCE

Board Gender Diversity

GICS INDUSTRY

Oil and Gas
Pharmaceuticals

SUB-INDUSTRY

Tobacco
Casinos and Gaming

The screenshot displays the 'Parametric Responsible Investing Screen Menu' interface. It includes a header with the title and a date 'Q4/2023'. Below the header, there are several sections for selecting screens: 'SOCIAL', 'ENVIRONMENTAL', 'FAITH-BASED SCREENS', 'GOVERNANCE', 'GICS INDUSTRY', and 'SUB-INDUSTRY'. Each section contains a list of specific screening criteria with checkboxes and associated trading error percentages. For example, under 'SOCIAL', options include 'Human Trafficking' (0.00%) and 'Racial Justice' (0.00%). Under 'ENVIRONMENTAL', options include 'GHG Emissions' (0.00%) and 'Fossil Fuel Free' (0.00%). The 'FAITH-BASED SCREENS' section includes 'Catholic Values' (0.00%) and 'Shariah Compliant' (0.00%). The 'GOVERNANCE' section includes 'Board Gender Diversity' (0.00%). The 'GICS INDUSTRY' section includes 'Oil and Gas' (0.00%) and 'Pharmaceuticals' (0.00%). The 'SUB-INDUSTRY' section includes 'Tobacco' (0.00%) and 'Casinos and Gaming' (0.00%). At the bottom, there is an 'Account information' section with fields for 'Client Name', 'Account Number', 'Advisor', and 'Date'.

We partner with recognized leaders in ESG-focused research to offer an industry-leading responsible investing screen menu across equities and corporate bonds.

Responsible Investing Team



GWEN LE BERGE

Director, Responsible Investing



DAVID POST, CFA

Director, Investment Strategy



CHARLOTTE IRWIN

Investment Strategist



SARAH YERKON

Investment Strategist

Why Parametric?

Parametric is an organization built from 30 years of problem solving via expertise, collaboration and client focus. Our solutions blend creativity and diligence to deliver the ideas and execution today's institutional investors need to solve their unique challenges.

130+

Global markets where we operate

\$567Bn

Assets under management¹

197

Investment professionals

Information as of 3/31/2025

¹AUM includes overlay, fixed income, equity exposure and both discretionary and nondiscretionary assets of Parametric Portfolio Associates LLC. Please refer to the disclosures for additional information regarding the firm.

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There is no assurance that a separately managed account (SMA) will achieve its investment objective. SMAs are subject to market risk, which is the possibility that the market values of the securities in an account will decline and that the value of the securities may therefore be less than what you paid

for them. Market values can change daily due to economic and other events (natural disasters, health crises, terrorism, conflicts, social unrest, etc.) that affect markets, countries, companies or governments. It is difficult to predict the timing, duration and potential adverse effects (portfolio liquidity, etc.) of events. Accordingly, you can lose money investing in an SMA.

Investment strategies that seek to enhance after-tax performance may be unable to fully realize strategic gains or harvest losses due to various factors. Market conditions may limit the ability to generate tax losses. Tax-loss harvesting involves the risks that the new investment could perform worse than the original investment and that transaction costs could offset the tax benefit. Also, a tax-managed strategy may cause a client portfolio to hold a security in order to achieve more favorable tax treatment or to sell a security in order to create tax losses. Prospective investors should consult with a tax or legal advisor before making any investment decision.

An environmental, social and governance (ESG), or "responsible," investment strategy limits the types and number of investment opportunities available to the investor, and, as a result, the investor's portfolio may underperform other investment strategies that do not have an ESG focus. The ESG investment strategy may result in investments in securities or industry sectors that underperform the market as a whole or underperform other strategies that apply ESG standards. An issuer's ESG performance or the investment advisor's assessment of such performance may change over time, which could cause the investor to temporarily hold securities that do not comply with the investor's responsible investment criteria. In evaluating an investment, the investment advisor is dependent upon information and data that may be incomplete, inaccurate or unavailable, which could adversely affect the analysis of the ESG factors relevant to a particular investment. Successful application of the investor's responsible investment strategy will depend on the investment advisor's skill in properly identifying and analyzing material ESG issues. There is no assurance strategies that incorporate ESG factors will result in more favorable investment performance.

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Parametric is located at 800 Fifth Avenue, Suite 2800, Seattle, WA 98104. For more information regarding Parametric and its investment strategies, or to request a copy of the firm's Form ADV or a list of composites, contact us at 206 694 5500 or visit www.parametricportfolio.com.

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