




Gateway		Reason for interaction
<p><b>LEA 02</b></p> <p><b>Monetary</b></p> <p><b>Type of engagement</b></p> <p>Individual/ internal staff engagements</p> <p>Collaborative engagements</p> <p>Service provider engagements</p>	<p><b>Reason for interaction</b></p> <p><input checked="" type="checkbox"/> To support investment decisionmaking &amp; company internal ESG issues</p> <p><input checked="" type="checkbox"/> To enhance corporate practice or identify the need to enhance corporate practice</p> <p><input type="checkbox"/> To engage internal ESG decision</p> <p><input type="checkbox"/> Other: specify</p> <p><input type="checkbox"/> We do not engage via internal staff</p> <p><input type="checkbox"/> To support investment decisionmaking in a company internal ESG issues</p> <p><input type="checkbox"/> To enhance corporate practice or identify the need to enhance corporate practice</p> <p><input type="checkbox"/> Other: specify</p> <p><input type="checkbox"/> We do not engage via collaborative engagements</p> <p><input type="checkbox"/> To support investment decisionmaking in a company internal ESG issues</p> <p><input type="checkbox"/> To enhance corporate practice or identify the need to enhance corporate practice</p> <p><input type="checkbox"/> Other: specify</p> <p><input type="checkbox"/> We do not engage via service providers</p> <p><input type="checkbox"/> To support investment decisionmaking in a company internal ESG issues</p> <p><input type="checkbox"/> To enhance corporate practice or identify the need to enhance corporate practice</p> <p><input type="checkbox"/> Other: specify</p> <p><input type="checkbox"/> We do not engage via service providers</p>	

# RI TRANSPARENCY REPORT

2020

## CaixaBank Asset Management

## About this report

The PRI Reporting Framework is a key step in the journey towards building a common language and industry standard for reporting responsible investment (RI) activities. This RI Transparency Report is one of the key outputs of this Framework. Its primary objective is to enable signatory transparency on RI activities and facilitate dialogue between investors and their clients, beneficiaries and other stakeholders. A copy of this report will be publicly disclosed for all reporting signatories on the [PRI website](#), ensuring accountability of the PRI Initiative and its signatories.

This report is an export of the individual Signatory organisation's response to the PRI during the reporting period specified above. It includes their responses to mandatory indicators, as well as responses to voluntary indicators the signatory has agreed to make public. The information is presented exactly as it was reported. Where an indicator offers a response option that is multiple-choice, all options that were available to the signatory to select are presented in this report. Presenting the information exactly as reported is a result of signatory feedback which suggested the PRI not summarise the information.

## PRI disclaimer

This document presents information reported directly by signatories. This information has not been audited by the PRI Secretariat or any other party acting on their behalf. While this information is believed to be reliable, no representations or warranties are made as to the accuracy of the information presented, and no responsibility or liability can be accepted for any error or omission.

## Usage restrictions

Public Transparency Reports are the intellectual property of PRI. Under no circumstances, can this report or any of its contents be sold to third parties.

OO 01.1		Select the services and funds you offer		
Select the services and funds you offer	% of asset under management (AUM) in ranges			
Fund management	<input type="radio"/> 0% <input type="radio"/> <10% <input type="radio"/> 10-50% <input checked="" type="radio"/> >50%			
Fund of funds, manager of managers, sub-advised products	<input type="radio"/> 0% <input type="radio"/> <10% <input checked="" type="radio"/> 10-50% <input type="radio"/> >50%			
Other	<input type="radio"/> 0% <input type="radio"/> <10% <input checked="" type="radio"/> 10-50% <input type="radio"/> >50%	<table border="1"> <tr> <td>Please specify</td> </tr> <tr> <td>Discretionary Portfolio Management</td> </tr> </table>	Please specify	Discretionary Portfolio Management
Please specify				
Discretionary Portfolio Management				
Total 100%				

OO 02.1		Select the location of your organisation's headquarters.
		Spain
OO 02.2		Indicate the number of countries in which you have offices (including your headquarters).
		<input type="radio"/> 1 <input checked="" type="radio"/> 2-5 <input type="radio"/> 6-10 <input type="radio"/> >10
OO 02.3		Indicate the approximate number of staff in your organisation in full-time equivalents (FTE).
		202
OO 02.4		Additional information. [Optional]
		<p>CaixaBank Asset Management is present in three countries with five locations:</p> <ul style="list-style-type: none"> <li>- Spain (Madrid and Barcelona)</li> <li>- Portugal (Lisbon and Porto)</li> <li>- Luxembourg</li> </ul>

OO 03.1		Indicate whether you have subsidiaries within your organisation that are also PRI signatories in their own right.				
		<input checked="" type="radio"/> Yes				
OO 03.2		List your subsidiaries that are separate PRI signatories and indicate if you would like to report their RI activities in your organisation's consolidated report.				
		<table border="1"> <thead> <tr> <th>Name of PRI signatory subsidiary (Up to six subsidiaries may be reported)</th> <th>RI implementation reported here on a consolidated basis</th> </tr> </thead> <tbody> <tr> <td>BPI Gestão de Activos</td> <td> <input type="radio"/> Yes  <input checked="" type="radio"/> No                 </td> </tr> </tbody> </table>	Name of PRI signatory subsidiary (Up to six subsidiaries may be reported)	RI implementation reported here on a consolidated basis	BPI Gestão de Activos	<input type="radio"/> Yes <input checked="" type="radio"/> No
Name of PRI signatory subsidiary (Up to six subsidiaries may be reported)	RI implementation reported here on a consolidated basis					
BPI Gestão de Activos	<input type="radio"/> Yes <input checked="" type="radio"/> No					
		<input type="radio"/> No				
OO 03.3		Additional information. [Optional]				

CaixaBank Asset Management is Spain's leading fund manager in terms of assets and investors for 5 years running, with more than €50 billion in assets under management and advice. Established in 1985 in Spain, it manages a wide variety of funds, SICAV and discretionary asset management mandates. It operates in Portugal through BPI Gestão de Activos, and Luxembourg through CaixaBank AM Luxembourg, with offices in Madrid, Barcelona, Lisbon, Porto and Luxembourg. It offers vehicles registered for distribution in all those countries

CaixaBank Asset Management, belongs to the CaixaBank financial group with a socially responsible, long-term universal business model, based on quality, trust and specialisation, which offers a value proposition of products and services adapted for each segment, while adopting innovation as both a strategic challenge and distinguishing feature of its corporate culture. As a leader in retail banking in Spain and Portugal, it is a key player in supporting sustainable economic growth.

CaixaBank is our parent company, with a diversified strategy involving holdings in international banks and in leading service companies.

- Nº 1 retail bank in Spain
- The largest client base in Spain: 15,6 million, 1,9 in Portugal
- Best-in-class multi-channel platform: 4,118 branches, 9,111 ATMs
- Leader in mobile and online banking
- A widely recognised brand based on trust and excellent service
- The first social Bonded linked to the SDGs: 1,000million

CaixaBank has a universal banking model, offering a wide range of products and services adapted to the customers' needs through a business platform that combines physical branches and the digital world.

OO 04	Mandatory	Gateway/Peering	General
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OO 04.1	Indicate the year end date for your reporting year.
31/12/2019	

OO 04.2	Indicate your total AUM at the end of your reporting year.
Total AUM	
54,649,296,000 EUR	
60239989874 USD	

OO 04.3	Indicate the total AUM of subsidiaries you have excluded from your report (as named in OO 03.2 under "No"). Provide this figure based on the end of your reporting year
Total excluded subsidiaries AUM	
6,117,315 EUR	
6743124 USD	

OO 04.4	Indicate the assets which are subject to an execution and/or advisory approach. Provide this figure based on the end of your reporting year
<input checked="" type="checkbox"/> Not applicable as we do not have any assets under execution and/or advisory approach	

OO 05	Mandatory to Report, Voluntary to Disclose	Gateway	General
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OO 05.1	Provide an approximate percentage breakdown of your AUM at the end of your reporting year using the following asset classes and investment strategies:
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	Internally managed (%)	Externally managed (%)
Listed equity	17	0
Fixed income	46	0
Private equity	0	0
Property	0	0
Infrastructure	0	0
Commodities	0	0
Hedge funds	0	0
Fund of hedge funds	0	0
Forestry	0	0
Farmland	0	0
Inclusive finance	0	0
Cash	9	0
Money market instruments	2	0

Other (1), specify	9	0
Other (2), specify	0	17

Internally managed `Other (1)` description  
ETFs

Externally managed `Other (2)` description  
Third party funds (including alternative UCIT funds)

OO 06 Mandatory Descriptive General

OO 06.1 Select how you would like to disclose your asset class mix.

- as percentage breakdown
- as broad ranges

OO 06.3 Indicate whether your organisation has any off-balance sheet assets [Optional].

- Yes
- No

OO 06.5 Indicate whether your organisation uses fiduciary managers.

- Yes, we use a fiduciary manager and our response to OO 5.1 is reflective of their management of our assets.
- No, we do not use fiduciary managers.

OO 07 Mandatory to Report, Voluntary to Disclose Gateway General

Private

OO 08 Mandatory to Report, Voluntary to Disclose Peering General

Private

OO 09 Mandatory Peering General

OO 09.1 Indicate the breakdown of your organisation's AUM by market.

97

Developed Markets

3

Emerging Markets

0

Frontier Markets

0

Other Markets

OO 10 Mandatory Gateway General

OO 10.1 Select the active ownership activities your organisation implemented in the reporting year.

Listed equity – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors.

Listed equity – voting

- We cast our (proxy) votes directly or via dedicated voting providers
- We do not cast our (proxy) votes directly and do not require external managers to vote on our behalf

Fixed income SSA – engagement

- We engage with SSA bond issuers on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with SSA bond issuers on ESG factors. Please explain why you do not.

Fixed income Corporate (financial) – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.
- We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

Fixed income Corporate (non-financial) – engagement

- We engage with companies on ESG factors via our staff, collaborations or service providers.

We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

**Fixed income Corporate (securitised) – engagement**

We engage with companies on ESG factors via our staff, collaborations or service providers.  
 We do not engage directly and do not require external managers to engage with companies on ESG factors. Please explain why you do not.

Please explain why you do not engage directly and do not require external managers to engage with companies on ESG factors.

CaixaBank AM we have marginal exposure to securitised

**OO 11**      **Mandatory**      **Gateway**      **General**

**OO 11.1**      Select the internally managed asset classes in which you addressed ESG incorporation into your investment decisions and/or your active ownership practices (during the reporting year).

**Listed equity**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Fixed income - SSA**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Fixed income - corporate (financial)**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Fixed income - corporate (non-financial)**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Fixed income - securitised**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Cash**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Money market instruments**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Other (1)**

We address ESG incorporation.  
 We do not do ESG incorporation.

**Other (1) [as defined in OO 05]**

ETFs

**OO 11.2**      Select the externally managed assets classes in which you and/or your investment consultants address ESG incorporation in your external manager selection, appointment and/or monitoring processes.

Asset class	ESG incorporation addressed in your external manager selection, appointment and/or monitoring processes
Other (2)	<p><b>Other (2) - ESG incorporation addressed in your external manager selection, appointment and/or monitoring processes</b></p> <p><input checked="" type="checkbox"/> We incorporate ESG into our external manager selection process  <input type="checkbox"/> We incorporate ESG into our external manager appointment process  <input type="checkbox"/> We invest only in pooled funds and external manager appointment is not applicable  <input checked="" type="checkbox"/> We incorporate ESG into our external manager monitoring process  <input type="checkbox"/> We do not do ESG incorporation</p>

**OO 11.4**      Provide a brief description of how your organisation includes responsible investment considerations in your investment manager selection, appointment and monitoring processes.

Our fund selection process involves three steps: definition of investment universe, quantitative analysis and qualitative analysis. In addition, an independent due diligence is carried out by our Risk Department. Our objective is to identify funds with solid investment processes that are managed by skilled and

experienced management teams with proven track records. We require that all management companies sign the UN PRI and therefore have a commitment to incorporate ESG issues into decision-making and ownership policies.

When selecting dedicated ESG funds, we are particularly diligent in identifying management companies with business cultures that are aligned with sustainable values. We also focus on management firms that have the adequate resources for this type of investments. We favor teams that have received appropriate training and that believe in the benefits of incorporating ESG factors into investment decisions. Regarding strategies, we value that managers include multiple approaches in their investment processes (negative screening, ESG integration, best in class, or thematic). We also monitor that managers are active owners and incorporate ESG issues into corporate engagement and shareholder action.

To evaluate a fund's ESG excellence, we send a dedicated ESG questionnaire and interview the product specialist or management team through conference calls. Lastly, we monitor the portfolio's ESG score both by Morningstar and by MSCI to ensure that, the assets held are consistent with the investment policy.

OO 12	Mandatory	Gateway	General
OO 12.1	Below are all applicable modules or sections you may report on. Those which are mandatory to report (asset classes representing 10% or more of your AUM) are already ticked and read-only. Those which are voluntary to report on can be opted into by ticking the box.		
	Core modules		
	<input checked="" type="checkbox"/> Organisational Overview <input checked="" type="checkbox"/> Strategy and Governance		
	RI implementation directly or via service providers		
	Direct - Listed Equity incorporation		
	<input checked="" type="checkbox"/> Listed Equity incorporation		
	Direct - Listed Equity active ownership		
	<input checked="" type="checkbox"/> Engagements <input checked="" type="checkbox"/> (Proxy) voting		
	Direct - Fixed Income		
	<input checked="" type="checkbox"/> Fixed income - SSA <input checked="" type="checkbox"/> Fixed income - Corporate (financial) <input checked="" type="checkbox"/> Fixed income - Corporate (non-financial)		
	Closing module		
	<input checked="" type="checkbox"/> Closing module		

OO LE 01	Mandatory to Report, Voluntary to Disclose	Gateway	General
OO LE 01.1	Provide a breakdown of your internally managed listed equities by passive, active - quantitative (quant), active - fundamental and active - other strategies.		
	8	Passive	
	0	Active - quantitative (quant)	
	92	Active - fundamental and active - other	
OO LE 01.2	Additional information. [Optional]		
	Passive includes index funds managed by CaixaBank AM		

OO LE 02	Mandatory to Report, Voluntary to Disclose	Gateway	General
	Private		

OO FI 01	Mandatory to Report, Voluntary to Disclose	Gateway	General
OO FI 01.1	Provide a breakdown of your internally managed fixed income securities by active and passive strategies		
	SSA	0	Passive
		0	Active - quantitative (quant)
		100	Active - fundamental and active - other

Corporate (financial)	<input type="checkbox"/> 0	Passive
	<input type="checkbox"/> 0	Active - quantitative (quant)
	<input type="checkbox"/> 100	Active - fundamental and active - other
Corporate (non-financial)	<input type="checkbox"/> 0	Passive
	<input type="checkbox"/> 0	Active - quantitative (quant)
	<input type="checkbox"/> 100	Active - fundamental and active - other
Securitised	<input type="checkbox"/> 0	Passive
	<input type="checkbox"/> 0	Active - quantitative (quant)
	<input type="checkbox"/> 100	Active - fundamental and active - other

OO FI 03	Mandatory	Descriptive	General
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OO FI 03.1 Indicate the approximate (+/- 5%) breakdown of your SSA investments, by developed markets and emerging markets.

SSA	<input type="checkbox"/> 100	Developed markets
	<input type="checkbox"/> 0	Emerging markets

OO FI 03.2 Indicate the approximate (+/- 5%) breakdown of your corporate and securitised investments by investment grade or high-yield securities.

Type	Investment grade (+/- 5%)	High-yield (+/- 5%)	Total internally managed
Corporate (financial)	<input checked="" type="checkbox"/> >50% <input type="checkbox"/> 10-50% <input type="checkbox"/> <10% <input type="checkbox"/> 0%	<input type="checkbox"/> >50% <input type="checkbox"/> 10-50% <input checked="" type="checkbox"/> <10% <input type="checkbox"/> 0%	100%

OO FI 03.3 Additional information. [Optional]

OO Checks		Checks
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If there are any messages below, please review them before continuing. If there are no messages below, please save this page and continue.

SG 01.1 Indicate if you have an investment policy that covers your responsible investment approach.

✓ Yes

SG 01.2 Indicate the components/types and coverage of your policy.

Policy components/types	Coverage by AUM
<input checked="" type="checkbox"/> Policy setting out your overall approach <input type="checkbox"/> Formalised guidelines on environmental factors <input type="checkbox"/> Formalised guidelines on social factors <input type="checkbox"/> Formalised guidelines on corporate governance factors <input type="checkbox"/> Fiduciary (or equivalent) duties <input type="checkbox"/> Asset class-specific RI guidelines <input type="checkbox"/> Sector specific RI guidelines <input checked="" type="checkbox"/> Screening / exclusions policy <input type="checkbox"/> Other, specify (1) <input type="checkbox"/> Other, specify(2)	<input type="radio"/> Applicable policies cover all AUM <input checked="" type="radio"/> Applicable policies cover a majority of AUM <input type="radio"/> Applicable policies cover a minority of AUM

SG 01.3 Indicate if the investment policy covers any of the following

- Your organisation’s definition of ESG and/or responsible investment and it’s relation to investments
- Your investment objectives that take ESG factors/real economy influence into account
- Time horizon of your investment
- Governance structure of organisational ESG responsibilities
- ESG incorporation approaches
- Active ownership approaches
- Reporting
- Climate change
- Understanding and incorporating client / beneficiary sustainability preferences
- Other RI considerations, specify (1)
- Other RI considerations, specify (2)

SG 01.4 Describe your organisation’s investment principles and overall investment strategy, interpretation of fiduciary (or equivalent) duties, and how they consider ESG factors and real economy impact.

CaixaBank owns 100% of CaixaBank AM(CABKAM).This structure gives CABK AM direct access to the social and responsible commitment of the CaixaBank Group’s senior management. Regarding the impact on the real economy, through the Fundación la “Caixa” (the third largest in the world), we contribute to building a fairer and better society.CABK AM is based on the Group’s characteristic values and convictions: *“the creation of value for the customer, proximity, transparency, flexibility, efficiency, responsibility and security”*. We participate in initiatives to help incorporate corporate social responsibility in management policies, governance, and investment strategies.The ESG implementation is carried out with a transversal approach and the strategy is developed in 3 phases:

1. Responsible management, aligning our corporate values excluding investments in companies related to controversial business areas.
2. ESG integration through materiality and active ownership, identifying, evaluating and integrating ESG factors in investment processes, considering ESG material data that may affect profitability / risk and being an active owner to promote better commercial behavior through:
  - Involvement in voting.
  - An active dialogue in the companies in which we invest.
3. Prioritizing objectives along with returns. The objective is to achieve a measurable positive impact on ESG aspects, without giving up a financial and sustainable return.

SG 01.5 Provide a brief description of the key elements, any variations or exceptions to your investment policy that covers your responsible investment approach. [Optional]

Our main initiatives implementing ESG factors:

- Incorporate sustainability considerations in our investment process by identifying the most relevant material aspects of the companies
- Active ownership: ESG proxy voting approach and active participation (individual and collective)
- Specific training of employees for the correct implementation of integration in a transversal way
- A governance framework, represented by a Responsible Investment Committee is represented by the head of all areas: Investment, Business Development, Commercial, Risk, Operations, Legal and Compliance, and IT. This Committee reports directly to EXCO. Additionally, CaixaBank AM is an active member of the CaixaBank’s Responsible Corporate Committee which coordinates responsible investment policies and initiatives.
- Commitment to impact investing, through the presidency of Spain NAB, member of the Global Steering Group since June 2019
- Active Communication, either external on the company website for clients and groups of interest and internal for employees through the intranet and training sessions for different areas of the CaixaBank Group. At the sectoral level: CaixaBank AM is part of the main workgroup initiatives led by regulators or other initiatives in which our peers participate in order to share best practices to promote SRI initiatives (radio, round tables, debates ...)

CaixaBank AM considers ESG factors as part of the investment process. Portfolio managers follow traditional and fundamental analysis and include ESG factors, using for this purpose the databases of external providers, the central core being risk control and controversial analysis.

**Exclusion criteria:**

- Companies involved in the production and development of controversial weapons (directly and indirectly)

- Companies involved in the production or sale of military contracts (more than 50% of sales)

**Specific analysis criteria:**

- Companies involved in the extraction of thermal coal: there is no automatic exclusion, but if it represents more than 25% of the sales, the portfolio manager must provide a rationale to the RI Committee to keep the investment.

**Controversial analysis**

Based on the analysis of the companies made by our information providers, incidents and relevant information on the behavior of companies in relation to ESG aspects are sometimes identified. These events are classified by categories, according to the level of the reputational risk to the company and potential impact on stakeholders and the environment. This level of risk would require to sell the position unless the portfolio manager provides a deep analysis in order to maintain the position. This argument should be explained to the RI Committee for the final decision. It would require a specific calendar or KPI to follow for next months for the following months

**Active ownership**

Active shareholder discusses environmental, social or corporate governance concerns with the companies in which we invest or planned to invest in order to preserve long-term shareholder value and enhance long-term return. Voting and engagement are two tools that we combined as an entity.

No

SG 01 CC	Mandatory to Report, Voluntary to Disclose	Descriptive	General
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Private

SG 02	Mandatory	Core Assessed	PRI 6
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SG 02.1	Indicate which of your investment policy documents (if any) are publicly available. Provide a URL and an attachment of the document.
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- Policy setting out your overall approach

URL/Attachment
<input checked="" type="checkbox"/> URL <a href="https://www.caixabankassetmanagement.com/sites/default/files/2019-03/20180330%20RSI%20policy%20CABKAM_EN.pdf">https://www.caixabankassetmanagement.com/sites/default/files/2019-03/20180330%20RSI%20policy%20CABKAM_EN.pdf</a>
<input checked="" type="checkbox"/> Attachment (will be made public) Files: link

- Screening / exclusions policy

- (Proxy) voting policy

URL/Attachment
<input checked="" type="checkbox"/> URL <a href="https://www.caixabankassetmanagement.com/sites/default/files/2019-04/ENG_Proxy%20Voting%20Policy%20CaixaBank%20AM%20%28Dec%202018%29_0.pdf">https://www.caixabankassetmanagement.com/sites/default/files/2019-04/ENG_Proxy%20Voting%20Policy%20CaixaBank%20AM%20%28Dec%202018%29_0.pdf</a>
<input type="checkbox"/> Attachment (will be made public)

- We do not publicly disclose our investment policy documents

SG 02.2	Indicate if any of your investment policy components are publicly available. Provide URL and an attachment of the document.
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- Your organisation's definition of ESG and/or responsible investment and its relation to investments

URL/Attachment
<input checked="" type="checkbox"/> URL <a href="https://www.caixabankassetmanagement.com/en/about-us/socially-responsible-investment">https://www.caixabankassetmanagement.com/en/about-us/socially-responsible-investment</a>
<input type="checkbox"/> Attachment

- Governance structure of organisational ESG responsibilities

URL/Attachment
<input checked="" type="checkbox"/> URL <a href="https://www.caixabankassetmanagement.com/en/about-us/socially-responsible-investment">https://www.caixabankassetmanagement.com/en/about-us/socially-responsible-investment</a>
<input type="checkbox"/> Attachment

- ESG incorporation approaches

URL/Attachment
<input checked="" type="checkbox"/> URL <a href="https://www.caixabankassetmanagement.com/en/about-us/socially-responsible-investment">https://www.caixabankassetmanagement.com/en/about-us/socially-responsible-investment</a>
<input type="checkbox"/> Attachment

- Active ownership approaches

- We do not publicly disclose any investment policy components

SG 02.3	Additional information [Optional].
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CaixaBank AM approved all the policies by Board of directors. SRI Policy, Proxy Voting Policy, Conflicts of Interest, Human Rights, Quality are published on

SG 03	Mandatory	Core Assessed	General
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**SG 03.1** Indicate if your organisation has a policy on managing potential conflicts of interest in the investment process.

Yes

**SG 03.2** Describe your policy on managing potential conflicts of interest in the investment process.

CaixaBank AM has defined a specific process to identify and manage potential conflicts of interest in order to comply with our fiduciary duty. This process is included in the proxy voting procedure.

If the Products& Services Area and the SRI Department consider that the decision leads to a possible conflict of interest, or there are exceptional situations to be discussed (delicate agreements), the decision on the intention to vote will depend on the working group formed for this purpose, that is, by the Products & Services Area and the SRI, Legal and Compliance Departments.

If the working group does not reach a consensus, decision-making will be submitted to the Executive Committee with due justification regarding the absence of agreement.

No

SG 04	Voluntary	Descriptive	General
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Private

SG 05	Mandatory	Gateway/Core Assessed	General
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**SG 05.1** Indicate if and how frequently your organisation sets and reviews objectives for its responsible investment activities.

Quarterly or more frequently

Biannually

Annually

Less frequently than annually

Ad-hoc basis

It is not set/reviewed

**SG 05.2** Additional information. [Optional]

Quarterly, the RI Committee reviews the changes / additions to be incorporated into the responsible investment and proxy voting policies and monitors voting rights at general shareholders' meetings. It also reviews that portfolios are compliant with the exclusions defined in the policy for portfolios. This committee also monitors the integration of ESG aspects in each type of asset and tracks the active engagements

SG 06	Voluntary	Descriptive	General
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Private

SG 07	Mandatory	Core Assessed	General
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**SG 07.1** Indicate the internal and/or external roles used by your organisation, and indicate for each whether they have oversight and/or implementation responsibilities for responsible investment.

Roles

Board members or trustees

Oversight/accountability for responsible investment

Implementation of responsible investment

No oversight/accountability or implementation responsibility for responsible investment

Internal Roles (triggers other options)

Select from the below internal roles

Chief Executive Officer (CEO), Chief Investment Officer (CIO), Chief Operating Officer (COO), Investment Committee

Oversight/accountability for responsible investment

Implementation of responsible investment

No oversight/accountability or implementation responsibility for responsible investment

Other Chief-level staff or head of department, specify

Portfolio managers

Oversight/accountability for responsible investment

Implementation of responsible investment

No oversight/accountability or implementation responsibility for responsible investment

Investment analysts

Oversight/accountability for responsible investment

Implementation of responsible investment

- No oversight/accountability or implementation responsibility for responsible investment
- Dedicated responsible investment staff
  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Investor relations
- Other role, specify (1)
 

	Other description (1)
	Ethical Committee

  - Oversight/accountability for responsible investment
  - Implementation of responsible investment
  - No oversight/accountability or implementation responsibility for responsible investment
- Other role, specify (2)
- External managers or service providers

<b>SG 07.2</b>	<b>For the roles for which you have RI oversight/accountability or implementation responsibilities, indicate how you execute these responsibilities.</b>
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CaixaBank Asset Management (CABKAM) board of directors oversees the management of the company by, among other things, reviewing CABKAM long-term business strategies and performance. As part of its oversight function, the board periodically reviews certain business lines in depth.

CABKAM's CEO is the responsible ultimate for the company's overall success, and leads the development and execution of CABKAM's long-term business strategies and performance. In connection with these responsibilities, CABKAM's CEO has certain oversight responsibilities for the firm's business lines, including for certain aspects of our sustainable investing business. The CABKAM's CEO is committed to support of sustainable investment and publicly communicates his commitment international forums.

CABKAM implements responsible investment across the board, involving all areas of the company that collaborate from the integration of material aspects in the areas of investment to the development of policies, as well as control in compliance with the frameworks established in the company. In early 2019, CABKAM created the SRI area, which reports to the Chief Investment Officer (CIO) Iberia, is responsible for implementing the firm's sustainable investment policies and ensuring consistency and quality in the firm's sustainable investment solutions. The CIO is responsible, in partnership with the firm's investment leadership, for incorporating ESG into the firm's investment processes and building scalable sustainable investment products and customized solutions across asset classes.

The Director of S-RI oversees the development of the firm's global engagement principles and regional proxy voting guidelines, and ensure consistent execution of these governing documents in the team's analysis and corporate engagement to evaluate portfolio company corporate governance.

In addition to the roles above, investment group leadership, including group of portfolio managers and responsible investment, set policy and are accountable for ESG integration into the investment processes and portfolio objectives for their respective businesses.

The Business Development and Commercial Manager and the CIO take leadership roles and direct the firm's sustainability efforts in consultation with colleagues who have relevant expertise in sustainable investing and corporate responsibility

RI Committee ensure compliance with ESG criteria in investments. This committee is attended by the key representatives of the investment, business, compliance, risk, operations and legal lines. The periodicity of this committee is quarterly, providing information on monitoring and decision making on SRI investments. If by any reason there is a relevant issue, the committee will have extraordinary session.

This committee report directly to the ExCo and identifies strategic relevant sustainability issues

<b>SG 07.3</b>	<b>Indicate the number of dedicated responsible investment staff your organisation has.</b>
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5

<b>SG 07 CC</b>	<b>Mandatory to Report, Voluntary to Disclose</b>	<b>Descriptive</b>	<b>General</b>
<i>Private</i>			

<b>SG 08</b>	<b>Voluntary</b>	<b>Additional Assessed</b>	<b>General</b>
<i>Private</i>			

<b>SG 09</b>	<b>Mandatory</b>	<b>Core Assessed</b>	<b>PRI 4,5</b>
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<b>SG 09.1</b>	<b>Select the collaborative organisation and/or initiatives of which your organisation is a member or in which it participated during the reporting year, and the role you played.</b>
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- Principles for Responsible Investment

	Your organisation's role in the initiative during the reporting period (see definitions)
--	--

Moderate

- Asian Corporate Governance Association
- Australian Council of Superannuation Investors
- AVCA: Sustainability Committee
- France Invest – La Commission ESG
- BVCA – Responsible Investment Advisory Board
- CDP Climate Change

	Your organisation's role in the initiative during the reporting period (see definitions)
--	--

Moderate

**Provide a brief commentary on the level of your organisation's involvement in the initiative. [Optional]**

CaixaBank AM collaborates with CDP as a member of the CaixaBank Group, providing information for the Group to complete its evaluations

- CDP Forests
- CDP Water
- CFA Institute Centre for Financial Market Integrity
- Climate Action 100+

**Your organisation's role in the initiative during the reporting period (see definitions)**

Moderate

**Provide a brief commentary on the level of your organisation's involvement in the initiative. [Optional]**

Through participation in collaborative engagement with European companies

- Code for Responsible Investment in SA (CRISA)
- Council of Institutional Investors (CII)
- Eumedion
- Extractive Industries Transparency Initiative (EITI)
- ESG Research Australia
- Invest Europe Responsible Investment Roundtable
- Global Investors Governance Network (GIGN)
- Global Impact Investing Network (GIIN)
- Global Real Estate Sustainability Benchmark (GRESB)
- Green Bond Principles
- HKVCA: ESG Committee
- Institutional Investors Group on Climate Change (IIGCC)
- Interfaith Center on Corporate Responsibility (ICCR)
- International Corporate Governance Network (ICGN)
- Investor Group on Climate Change, Australia/New Zealand (IGCC)
- International Integrated Reporting Council (IIRC)
- Investor Network on Climate Risk (INCR)/CERES
- Local Authority Pension Fund Forum
- Principles for Financial Action in the 21st Century
- Principles for Sustainable Insurance
- Regional or National Social Investment Forums (e.g. UKSIF, Eurosif, ASRIA, RIAA), specify
- Responsible Finance Principles in Inclusive Finance
- Shareholder Association for Research and Education (Share)
- United Nations Environmental Program Finance Initiative (UNEP FI)
- United Nations Global Compact

**Your organisation's role in the initiative during the reporting period (see definitions)**

Moderate

**Provide a brief commentary on the level of your organisation's involvement in the initiative. [Optional]**

CaixaBank AM participates annually completing the memory

- Other collaborative organisation/initiative, specify
- Other collaborative organisation/initiative, specify

Dow Jones Sustainability Index

**Your organisation's role in the initiative during the reporting year (see definitions)**

Moderate

**Provide a brief commentary on the level of your organisation's involvement in the initiative. [Optional]**

CaixaBank AM collaborate contributing data on the heritage volume under management SRI

- Other collaborative organisation/initiative, specify

Global Steering Group (GSG)

**Your organisation's role in the initiative during the reporting year (see definitions)**

Advanced

Provide a brief commentary on the level of your organisation's involvement in the initiative. [Optional]
Leading the presidency of Spain NAB

Other collaborative organisation/initiative, specify

SG 09.2	Mandatory to Report, Voluntary to Disclose	Descriptive	PRI 1
Private			

SG 10	Mandatory	Core Assessed	PRI 4
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SG 10.1	Indicate if your organisation promotes responsible investment, independently of collaborative initiatives.
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Yes

SG 10.2	Indicate the actions your organisation has taken to promote responsible investment independently of collaborative initiatives. Provide a description of your role in contributing to the objectives of the selected action and the typical frequency of your participation/contribution.
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Provided or supported education or training programmes (this includes peer to peer RI support) Your education or training may be for clients, investment managers, actuaries, broker/dealers, investment consultants, legal advisers etc.)

Description
Specific training: Certified ESG Analyst (CESGA)

Frequency of contribution
<input type="radio"/> Quarterly or more frequently <input type="radio"/> Biannually <input type="radio"/> Annually <input type="radio"/> Less frequently than annually <input checked="" type="radio"/> Ad hoc <input type="radio"/> Other

Provided financial support for academic or industry research on responsible investment

Provided input and/or collaborated with academia on RI related work

Encouraged better transparency and disclosure of responsible investment practices across the investment industry

Description
Participation in different working groups of experts in the sector (INVERCO and CECABANK)

Frequency of contribution
<input checked="" type="radio"/> Quarterly or more frequently <input type="radio"/> Biannually <input type="radio"/> Annually <input type="radio"/> Less frequently than annually <input type="radio"/> Ad hoc <input type="radio"/> Other

Spoke publicly at events and conferences to promote responsible investment

Description
Events for Bank staff (Annual convention) and customers. Press collaborations and events with other market players

Frequency of contribution
<input checked="" type="radio"/> Quarterly or more frequently <input type="radio"/> Biannually <input type="radio"/> Annually <input type="radio"/> Less frequently than annually <input type="radio"/> Ad hoc <input type="radio"/> Other

Wrote and published in-house research papers on responsible investment

Description
Written research by our specialists on SRI

Frequency of contribution
<input type="radio"/> Quarterly or more frequently <input type="radio"/> Biannually <input type="radio"/> Annually

- Less frequently than annually
- Ad hoc
- Other

Encouraged the adoption of the PRI

Description
Participation in specific sustainability committees of our parent entity where we disseminate actions taken at PRI

Participation in specific sustainability committees of our parent entity where we disseminate actions taken at PRI

Frequency of contribution
<input checked="" type="radio"/> Quarterly or more frequently
<input type="radio"/> Biannually
<input type="radio"/> Annually
<input type="radio"/> Less frequently than annually
<input type="radio"/> Ad hoc
<input type="radio"/> Other

- Quarterly or more frequently
- Biannually
- Annually
- Less frequently than annually
- Ad hoc
- Other

- Responded to RI related consultations by non-governmental organisations (OECD, FSB etc.)
- Wrote and published articles on responsible investment in the media
- A member of PRI advisory committees/ working groups, specify
- On the Board of, or officially advising, other RI organisations (e.g. local SIFs)
- Other, specify

No

SG 11	Voluntary	Additional Assessed	PRI 4,5,6
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Private

SG 12	Mandatory	Core Assessed	PRI 4
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SG 12.1	Indicate whether your organisation uses investment consultants.
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- Yes, we use investment consultants
- No, we do not use investment consultants.

SG 13	Mandatory	Descriptive	PRI 1
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SG 13.1	Indicate whether the organisation carries out scenario analysis and/or modelling, and if it does, provide a description of the scenario analysis (by asset class, sector, strategic asset allocation, etc.).
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- Yes, in order to assess future ESG factors
- Yes, in order to assess future climate-related risks and opportunities
- No, our organisation does not currently carry out scenario analysis and/or modelling

SG 14	Mandatory to Report, Voluntary to Disclose	Additional Assessed	PRI 1
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Private

SG 14 CC	Voluntary		General
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Private

SG 15	Mandatory to Report, Voluntary to Disclose	Descriptive	PRI 1
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Private

SG 16	Mandatory	Descriptive	General
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SG 16.1	Describe how you address ESG issues for internally managed assets for which a specific PRI asset class module has yet to be developed or for which you are not required to report because your assets are below the minimum threshold.
---------	--

Asset Class	Describe what processes are in place and the outputs or outcomes achieved
Cash	We only have two financial entities as custodian for our cast position and they are align with our ESG criteria

SG 17	Mandatory	Descriptive	General
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SG 17.1	Describe how you address ESG issues for externally managed assets for which a specific PRI asset class module has yet to be developed or for which you are not required to report because your assets are below the minimum threshold.
---------	--

Asset Class	Describe what processes are in place and the outputs or outcomes achieved

Other (2) [as defined in Organisational Overview module]	Our fund selection process involves three steps: definition of investment universe, quantitative analysis and qualitative analysis. In addition, an independent due diligence is carried out by our Risk Department. Our objective is to identify funds with solid investment processes that are managed by skilled and experienced management teams with proven track records. We require that all management companies sign the UNPRI and therefore have a commitment to incorporate ESG issues into decision-making and ownership policies. When selecting dedicated ESG funds, we are particularly diligent in identifying management companies with business cultures that are aligned with sustainable values. We also focus on management firms that have the adequate resources for this type of investments. We favor teams that have received appropriate training and that believe in the benefits of incorporating ESG factors into investment decisions. Regarding strategies, we value that managers include multiple approaches in their investment processes (negative screening, ESG integration, best in class, or thematic). We also monitor that managers are active owners and incorporate ESG issues into corporate engagement and shareholder action. To evaluate a fund's ESG excellence, we send a dedicated ESG questionnaire and interview the product specialist or management team through conference calls. Lastly, we monitor the portfolio's ESG score both by Morningstar and by MSCI to ensure that the assets held are consistent with the investment policy.
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SG 18	Voluntary	Descriptive	General
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Private

SG 19	Mandatory	Core Assessed	PRI 2, 6
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SG 19.1	Indicate whether your organisation typically discloses asset class specific information proactively. Select the frequency of the disclosure to clients/beneficiaries and the public, and provide a URL to the public information.
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Listed equity - Incorporation

Do you disclose?

- We do not proactively disclose it to the public and/or clients/beneficiaries
- We disclose to clients/beneficiaries only.
- We disclose it publicly

Disclosure to clients/beneficiaries

Disclosure to clients/beneficiaries

- Broad approach to ESG incorporation
- Detailed explanation of ESG incorporation strategy used

Quarterly or more frequently

Listed equity - Engagement

Do you disclose?

- We do not disclose to either clients/beneficiaries or the public.
- We disclose to clients/beneficiaries only.
- We disclose to the public

The information disclosed to clients/beneficiaries is the same

- Yes
- No

Disclosure to public and URL

Disclosure to public and URL

- Details on the overall engagement strategy
- Details on the selection of engagement cases and definition of objectives of the selections, priorities and specific goals
- Number of engagements undertaken
- Breakdown of engagements by type/topic
- Breakdown of engagements by region
- An assessment of the current status of the progress achieved and outcomes against defined objectives
- Examples of engagement cases
- Details on eventual escalation strategy taken after the initial dialogue has been unsuccessful (i.e. filing resolutions, issuing a statement, voting against management, divestment etc.)
- Details on whether the provided information has been externally assured
- Outcomes that have been achieved from the engagement
- Other information

Annually

[https://www.caixabank.com/deployedfiles/caixabank/Estaticos/PDFs/responsabilidad\\_corporativa/CABK\\_2019ISE\\_ING\\_VF\\_sin\\_CO2.pdf](https://www.caixabank.com/deployedfiles/caixabank/Estaticos/PDFs/responsabilidad_corporativa/CABK_2019ISE_ING_VF_sin_CO2.pdf)  
<https://www.caixabankassetmanagement.com/en/about-us/socially-responsible-investment/affiliations-and-policies>

Listed equity – (Proxy) Voting	
Do you disclose?	
<input type="radio"/> We do not disclose to either clients/beneficiaries or the public. <input type="radio"/> We disclose to clients/beneficiaries only. <input checked="" type="radio"/> We disclose to the public	
The information disclosed to clients/beneficiaries is the same	
<input checked="" type="radio"/> Yes <input type="radio"/> No	
<b>Disclosure to public and URL</b>	
Disclosure to public and URL	
<input type="radio"/> Disclose all voting decisions <input type="radio"/> Disclose some voting decisions <input checked="" type="radio"/> Only disclose abstentions and votes against management	
Annually	
<a href="https://www.caixabank.com/deployedfiles/caixabank/Estaticos/PDFs/responsabilidad_corporativa/CABK_2019ISE_ING_VF_sin_CO2.pdf">https://www.caixabank.com/deployedfiles/caixabank/Estaticos/PDFs/responsabilidad_corporativa/CABK_2019ISE_ING_VF_sin_CO2.pdf</a> <a href="https://www.caixabank.com/deployedfiles/caixabank/Estaticos/PDFs/responsabilidad_corporativa/CABK_2019ISE_ING_VF_sin_CO2.pdf">https://www.caixabank.com/deployedfiles/caixabank/Estaticos/PDFs/responsabilidad_corporativa/CABK_2019ISE_ING_VF_sin_CO2.pdf</a>	
Fixed income	
Do you disclose?	
<input type="radio"/> We do not disclose to either clients/beneficiaries or the public. <input checked="" type="radio"/> We disclose to clients/beneficiaries only. <input type="radio"/> We disclose to the public	
<b>Disclosure to clients/beneficiaries</b>	
Disclosure to clients/beneficiaries	
<input checked="" type="radio"/> Broad approach to RI incorporation <input type="radio"/> Detailed explanation of RI incorporation strategy used	
Quarterly	

SG Checks

Checks

If there are any messages below, please review them before continuing. If there are no messages below, please save this page and continue.

LEI 01	Mandatory	Gateway	PRI 1		
LEI 01.1	Indicate which ESG incorporation strategy and/or combination of strategies you apply to your actively managed listed equities; and the breakdown of your actively managed listed equities by strategy or combination of strategies.				
<input checked="" type="checkbox"/> Screening alone (i.e., not combined with any other strategies) <table border="1" style="margin-left: 20px;"> <tr> <td>Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%</td> <td>54%</td> </tr> </table>				Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	54%
Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	54%				
<input type="checkbox"/> Thematic alone (i.e., not combined with any other strategies)					
<input type="checkbox"/> Integration alone (i.e., not combined with any other strategies)					
<input checked="" type="checkbox"/> Screening and integration strategies <table border="1" style="margin-left: 20px;"> <tr> <td>Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%</td> <td>43%</td> </tr> </table>				Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	43%
Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	43%				
<input type="checkbox"/> Thematic and integration strategies					
<input type="checkbox"/> Screening and thematic strategies					
<input checked="" type="checkbox"/> All three strategies combined <table border="1" style="margin-left: 20px;"> <tr> <td>Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%</td> <td>1%</td> </tr> </table>				Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	1%
Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	1%				
<input checked="" type="checkbox"/> We do not apply incorporation strategies <table border="1" style="margin-left: 20px;"> <tr> <td>Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%</td> <td>2%</td> </tr> </table>				Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	2%
Percentage of active listed equity to which the strategy is applied – you may estimate +/- 5%	2%				
LEI 01.2	Describe your organisation's approach to ESG incorporation and the reasons for choosing the particular strategy/strategies.				
<p>CaixaBank AM considers ESG factors as part of the investment process. We have a ISR framework applicable to all actively listed equity managed, but some specific tailor made mandates. We defined this framework across exclusions:controversial weapons and military contracts and thermal coal extraction, can be incorporated into portfolio construction.</p> <p>In specif products we have big leverage in specialized teams defined on our partnership agreement were all integration processes are aligned with our SRI framework</p> <p>We have a thematic fund with integration and screening, that uses best in class strategies, controversial analysis and specific approach.</p> <p>The sustainable investing effort is embedded into our culture from the top down as we believe that a company's ability to manage ESG matters demonstrates the leadership and good governance that is essential to sustainable growth, which is why we are integrating these issues into our investment process.</p> <p>At the moment we are in progress to define our materiality maps in the main sector, identifying the relevant ESG aspects and approach.</p>					
LEI 01.3	If assets are managed using a combination of ESG incorporation strategies, briefly describe how these combinations are used. [Optional]				
<p>We use screening for all actively managed equities, for specific fund we are progressing our integration with their recommendations and for thematic funds we apply a specif strategies</p>					

LEI 02	Voluntary	Additional Assessed	PRI 1
Private			

LEI 03	Voluntary	Additional Assessed	PRI 1
Private			

LEI 04	Mandatory	Descriptive	PRI 1
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LEI 04.1	Indicate and describe the type of screening you apply to your internally managed active listed equities.					
<input checked="" type="checkbox"/> Negative/exclusionary screening <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Product</li> <li><input checked="" type="checkbox"/> Activity</li> <li><input type="checkbox"/> Sector</li> <li><input type="checkbox"/> Country/geographic region</li> <li><input type="checkbox"/> Environmental and social practices and performance</li> <li><input type="checkbox"/> Corporate governance</li> </ul> <table border="1" style="margin-left: 20px;"> <thead> <tr> <th>Description</th> </tr> </thead> <tbody> <tr> <td>Product - for some specific funds</td> </tr> <tr> <td>Activity- controversial weapons, military contracts and thermal coal</td> </tr> </tbody> </table>				Description	Product - for some specific funds	Activity- controversial weapons, military contracts and thermal coal
Description						
Product - for some specific funds						
Activity- controversial weapons, military contracts and thermal coal						
<input checked="" type="checkbox"/> Positive/best-in-class screening <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Product</li> <li><input type="checkbox"/> Activity</li> <li><input type="checkbox"/> Sector</li> <li><input type="checkbox"/> Country/geographic region</li> </ul>						

- Environmental and social practices and performance
- Corporate governance

Description
Products that seek to improve communities and that seek to conserve natural resources
Activities that seek leadership practices in human capital, diversity and best corporate governance practices

Norms-based screening

- UN Global Compact Principles
- The UN Guiding Principles on Business and Human Rights
- International Labour Organization Conventions
- United Nations Convention Against Corruption
- OECD Guidelines for Multinational Enterprises
- Other, specify

Index related with human development

Description
CaixaBank AM is signatory of Global Compact since 2011 the greatest initiative of corporate citizenship in the world, assuming its principles based on Human Rights, Labour and Environment Standards, and anti bribery.

LEI 04.2	Description
	Describe how you notify clients and/or beneficiaries when changes are made to your screening criteria.
	The screening criteria are defined by the SRI Committee and are approved by the ExCo Committee. Any change is published on CaixaBank AM website (Policy). The list of excluded companies is available to all CaixaBank AM portfolio managers.

LEI 05	Mandatory	Core Assessed	PRI 1
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LEI 05.1	Description
	Indicate which processes your organisation uses to ensure ESG screening is based on robust analysis.
	<ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Comprehensive ESG research is undertaken or sourced to determine companies' activities and products.</li> <li><input checked="" type="checkbox"/> Companies are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies.</li> <li><input checked="" type="checkbox"/> External research and data used to identify companies to be excluded/included is subject to internal audit by ESG/RI staff, the internal audit function or similar.</li> <li><input checked="" type="checkbox"/> Third-party ESG ratings are updated regularly to ensure that portfolio holdings comply with fund policies.</li> <li><input checked="" type="checkbox"/> Trading platforms blocking / restricting flagged securities on the black list.</li> <li><input type="checkbox"/> A committee, body or similar with representatives independent of the individuals who conduct company research reviews some or all screening decisions.</li> <li><input type="checkbox"/> A periodic review of internal research is carried out.</li> <li><input type="checkbox"/> Review and evaluation of external research providers.</li> <li><input type="checkbox"/> Other; specify</li> <li><input type="checkbox"/> None of the above</li> </ul>

LEI 05.2	Description
	Indicate the proportion of your actively managed listed equity portfolio that is subject to comprehensive ESG research as part your ESG screening strategy.
	<ul style="list-style-type: none"> <li><input type="radio"/> &lt;10%</li> <li><input type="radio"/> 10-50%</li> <li><input checked="" type="radio"/> 51-90%</li> <li><input type="radio"/> &gt;90%</li> </ul>

LEI 05.3	Description
	Indicate how frequently third party ESG ratings are updated for screening purposes.
	<ul style="list-style-type: none"> <li><input checked="" type="radio"/> Quarterly or more frequently</li> <li><input type="radio"/> Bi-Annually</li> <li><input type="radio"/> Annually</li> <li><input type="radio"/> Less frequently than annually</li> </ul>

LEI 05.5	Description
	Additional information. [Optional]
	We used data provider ESG research focused on issuers. Consistency is based a diversify approach to providers and detailed quality analysis of the data by our specialist.

LEI 06	Voluntary	Additional Assessed	PRI 1
	Private		

LEI 07	Mandatory	Descriptive	PRI 1
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LEI 07.1	Description
	Indicate the type of sustainability thematic funds or mandates your organisation manages.
	<ul style="list-style-type: none"> <li><input type="checkbox"/> Environmentally themed funds</li> <li><input type="checkbox"/> Socially themed funds</li> <li><input checked="" type="checkbox"/> Combination of themes</li> </ul>

LEI 07.2	Describe your organisation's processes relating to sustainability themed funds. [Optional]
<p>Sustainability is a part of our strategy. All thematic funds follow:</p> <p><b>1) Controversies screening</b></p> <p>All companies are thoroughly analyzed to ensure they have not been involved in controversies due to poor practices. Companies that pass this first screen are compliant with CABK AM SRI policy.</p> <p><b>2) ESG integration</b></p> <p>All companies are evaluated according to an ESG aspects to ensure they are actively seeking to improve their performance in terms of their Environmental, Social and Governance practices.</p> <p><b>3) Risk Control</b></p> <p>A constant in our management of the fund, from building the portfolio, through analysis of the risk contributed by each fund to the existence of stop-losses for each position.</p>	

LEI 08	Mandatory	Core Assessed	PRI 1
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LEI 08.1	Indicate the proportion of actively managed listed equity portfolios where E, S and G factors are systematically researched as part of your investment analysis.
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ESG issues	Proportion impacted by analysis										
Environmental	<table border="1"> <tr> <td></td> <td>Environmental</td> </tr> <tr> <td><input type="radio"/> &lt;10%</td> <td></td> </tr> <tr> <td><input type="radio"/> 10-50%</td> <td></td> </tr> <tr> <td><input type="radio"/> 51-90%</td> <td></td> </tr> <tr> <td><input checked="" type="radio"/> &gt;90%</td> <td></td> </tr> </table>		Environmental	<input type="radio"/> <10%		<input type="radio"/> 10-50%		<input type="radio"/> 51-90%		<input checked="" type="radio"/> >90%	
		Environmental									
<input type="radio"/> <10%											
<input type="radio"/> 10-50%											
<input type="radio"/> 51-90%											
<input checked="" type="radio"/> >90%											
Social	<table border="1"> <tr> <td></td> <td>Social</td> </tr> <tr> <td><input type="radio"/> &lt;10%</td> <td></td> </tr> <tr> <td><input type="radio"/> 10-50%</td> <td></td> </tr> <tr> <td><input type="radio"/> 51-90%</td> <td></td> </tr> <tr> <td><input checked="" type="radio"/> &gt;90%</td> <td></td> </tr> </table>		Social	<input type="radio"/> <10%		<input type="radio"/> 10-50%		<input type="radio"/> 51-90%		<input checked="" type="radio"/> >90%	
		Social									
<input type="radio"/> <10%											
<input type="radio"/> 10-50%											
<input type="radio"/> 51-90%											
<input checked="" type="radio"/> >90%											
Corporate Governance	<table border="1"> <tr> <td></td> <td>Corporate Governance</td> </tr> <tr> <td><input type="radio"/> &lt;10%</td> <td></td> </tr> <tr> <td><input type="radio"/> 10-50%</td> <td></td> </tr> <tr> <td><input checked="" type="radio"/> 51-90%</td> <td></td> </tr> <tr> <td><input type="radio"/> &gt;90%</td> <td></td> </tr> </table>		Corporate Governance	<input type="radio"/> <10%		<input type="radio"/> 10-50%		<input checked="" type="radio"/> 51-90%		<input type="radio"/> >90%	
		Corporate Governance									
<input type="radio"/> <10%											
<input type="radio"/> 10-50%											
<input checked="" type="radio"/> 51-90%											
<input type="radio"/> >90%											

LEI 08.2	Additional information. [Optional]
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LEI 09	Mandatory	Core Assessed	PRI 1
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LEI 09.1	Indicate which processes your organisation uses to ensure ESG integration is based on robust analysis.
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- Comprehensive ESG research is undertaken or sourced to determine companies' activities and products
- Companies are given the opportunity by you or your research provider to review ESG research on them and correct inaccuracies
- Third-party ESG ratings are updated regularly
- A periodic review of the internal research is carried out
- Structured, regular ESG specific meetings between responsible investment staff and the fund manager or within the investments team
- ESG risk profile of a portfolio against benchmark
- Analysis of the impact of ESG factors on investment risk and return performance
- Other; specify
- None of the above

LEI 09.2	Indicate the proportion of your actively managed listed equity portfolio that is subject to comprehensive ESG research as part your integration strategy.
----------	---

- <10%
- 10-50%
- 51-90%
- >90%

LEI 09.3	Indicate how frequently third party ESG ratings that inform your ESG integration strategy are updated.
----------	--

- Quarterly or more frequently
- Bi-Annually
- Annually
- Less frequently than annually

**LEI 09.5** Describe how ESG information is held and used by your portfolio managers.

- ESG information is held within centralised databases or tools, and it is accessible by all relevant staff
- ESG information or analysis is a standard section or aspect of all company research notes or industry/sector analysis generated by investment staff
- Systematic records are kept that capture how ESG information and research were incorporated into investment decisions
- Other; specify
- None of the above

**LEI 10** Mandatory to Report, Voluntary to Disclose Core Assessed PRI 1

Private

**LEI Checks** Checks

- If there are any messages below, please review them before continuing. If there are no messages below, please save this page and continue.

**LEA 01.1** Indicate whether your organisation has an active ownership policy (includes engagement and/or voting).

Yes

**LEA 01.2** Attach or provide a URL to your active ownership policy.

Attachment provided:

URL provided:

[https://www.caixabankassetmanagement.com/sites/default/files/2018-11/GP\\_636253555998576562\\_ES\\_3.pdf](https://www.caixabankassetmanagement.com/sites/default/files/2018-11/GP_636253555998576562_ES_3.pdf)

**LEA 01.3** Indicate what your active engagement policy covers:

**General approach to Active Ownership**

- Conflicts of interest
- Alignment with national stewardship code requirements
- Assets/funds covered by active ownership policy
- Expectations and objectives
- Engagement approach
- (Proxy) voting approach

**Voting**

- ESG issues
- Prioritisation and scope of voting activities
- Methods of voting
- Transparency of voting activities
- Regional voting practice approaches
- Filing or co-filing resolutions
- Company dialogue pre/post-vote
- Decision-making processes
- Securities lending processes
- Other; (specify)
- Other
- None of the above

No

**LEA 01.4** Do you outsource any of your active ownership activities to service providers?

Yes

**LEA 01.5** Where active ownership activities are conducted by service providers, indicate whether your active ownership policy covers any of the following:

- Outline of service provider's role in implementing your organisation's active ownership policy
- Description of considerations included in service provider selection and agreements
- Identification of key ESG frameworks which service providers must follow
- Outline of information sharing requirements of service providers
- Description of service provider monitoring processes
- Other; (specify)
- None of the above

No

**LEA 01.6** Additional information [optional]

CaixaBank AM has developed a separate active ownership policy, as we highlighted in the previous question.

Our active ownership activities are based on active proxy voting through external providers. We have identified of key ESG framework for our advisor proxy voting provider. Regarding our engagement activities, we follow three levels:

- Commitment either reactive or proactive of portfolio managers
- Collaborative engagement, mainly shared at industry level: following the initiatives coming from UNPRI or any other ESG service provider
- Group initiative, we have open dialogue with any other activities coming from the Group or any other activities (working group with regulators i.e).

Currently, CaixaBank AM is considering to lead one specific initiative of impact investing in Spain (GSG where more than 21 countries are represented).

**LEA 02.1** Indicate the method of engagement, giving reasons for the interaction.

Type of engagement	Reason for interaction
--------------------	------------------------

Individual / Internal staff engagements	<input checked="" type="checkbox"/> To influence corporate practice (or identify the need to influence it) on ESG issues <input type="checkbox"/> To encourage improved/increased ESG disclosure <input checked="" type="checkbox"/> To gain an understanding of ESG strategy and/or management <input type="checkbox"/> We do not engage via internal staff
Collaborative engagements	<input checked="" type="checkbox"/> To influence corporate practice (or identify the need to influence it) on ESG issues <input checked="" type="checkbox"/> To encourage improved/increased ESG disclosure <input checked="" type="checkbox"/> To gain an understanding of ESG strategy and/or management <input type="checkbox"/> We do not engage via collaborative engagements
Service provider engagements	<input type="checkbox"/> To influence corporate practice (or identify the need to influence it) on ESG issues <input type="checkbox"/> To encourage improved/increased ESG disclosure <input type="checkbox"/> To gain an understanding of ESG strategy and/or management <input checked="" type="checkbox"/> We do not engage via service providers

**LEA 02.4** Additional information. [Optional]

We prefer engaging directly so that we can gain a better understanding of the companies we invest in. We also consider that having the opportunity to create dialogue with companies provides another path to foster responsible practices.

**LEA 03** **Mandatory** **Core Assessed** **PRI 2**

**LEA 03.1** Indicate whether your organisation has a formal process for identifying and prioritising engagements.

Yes

**LEA 03.2** Indicate the criteria used to identify and prioritise engagements for each type of engagement.

Type of engagement	Criteria used to identify/prioritise engagements
Individual / Internal staff engagements	<p><b>Individual / Internal staff engagements</b></p> <input checked="" type="checkbox"/> Geography/market of the companies <input type="checkbox"/> Materiality of the ESG factors <input type="checkbox"/> Exposure (size of holdings) <input checked="" type="checkbox"/> Responses to ESG impacts that have already occurred <input type="checkbox"/> Responses to divestment pressure <input checked="" type="checkbox"/> Consultation with clients/beneficiaries <input type="checkbox"/> Consultation with other stakeholders (e.g. NGOs, trade unions, etc.) <input type="checkbox"/> Follow-up from a voting decision <input type="checkbox"/> Client request <input type="checkbox"/> Breaches of international norms <input type="checkbox"/> Other; (specify) <input type="checkbox"/> We do not outline engagement criteria for our individual engagements
	<p><b>Collaborative engagements</b></p> <input checked="" type="checkbox"/> Potential to enhance knowledge of ESG issues through other investors <input checked="" type="checkbox"/> Ability to have greater impact on ESG issues <input type="checkbox"/> Ability to add value to the collaboration <input checked="" type="checkbox"/> Geography/market of the companies targeted by the collaboration <input checked="" type="checkbox"/> Materiality of the ESG factors addressed by the collaboration <input type="checkbox"/> Exposure (size of holdings) to companies targeted by the collaboration <input checked="" type="checkbox"/> Responses to ESG impacts addressed by the collaboration that have already occurred <input type="checkbox"/> Responses to divestment pressure <input type="checkbox"/> Follow-up from a voting decision <input type="checkbox"/> Alleviate the resource burden of engagement <input type="checkbox"/> Consultation with clients/beneficiaries <input type="checkbox"/> Consultation with other stakeholders (e.g. NGOs, trade unions, etc.) <input type="checkbox"/> Other; (specify) <input type="checkbox"/> We do not outline engagement criteria for our collaborative engagement providers

No

**LEA 03.3** Additional information. [Optional]

In 2019, the key areas of our engagement activity were:

**Environmental**

- Climate change
- Deforestation

**Governance issues**

- Executive pay
- Bribery and corruption
- Board composition and practices

LEA 04	Mandatory	Core Assessed	PRI 2
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**LEA 04.1** Indicate whether you define specific objectives for your organisation's engagement activities.

Individual / Internal staff engagements	<input type="radio"/> All engagement activities <input type="radio"/> Majority of engagement activities <input checked="" type="radio"/> Minority of engagement activities <input type="radio"/> We do not define specific objectives for engagement activities carried out by internal staff
Collaborative engagements	<input checked="" type="radio"/> All engagement activities <input type="radio"/> Majority of engagement activities <input type="radio"/> Minority of engagement activities <input type="radio"/> We do not define specific objectives for engagement activities carried out through collaboration

**LEA 04.2** Additional information. [Optional]

CABK AM prioritize engagements based on the materiality of ESG issues and controversies.

CABK AM implements and integrated approach considering these aspects, in addition to economic factors, environmental, social and governance (ESG) factors to ensure better risk management and sustainable business prospects.

Our engagement process includes the following steps:

- identification of issue(s) of concern (material to the business model)
- setting engagement objectives and targets (short, medium and long term)
- selection of communication channel (e.g. written communication)
- tracking and assessing process over time
- implementing escalation strategy in case of unsuccessful results (e.g. shareholder resolution, divestment)

LEA 05	Mandatory	Core Assessed	PRI 2
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**LEA 05.1** Indicate whether you monitor and/or review engagement outcomes.

Individual / Internal staff engagements	<input type="radio"/> Yes, in all cases <input type="radio"/> Yes, in a majority of cases <input checked="" type="radio"/> Yes, in a minority of cases <input type="radio"/> We do not monitor, or review engagement outcomes when the engagement is carried out by our internal staff.
Collaborative engagements	<input checked="" type="radio"/> Yes, in all cases <input type="radio"/> Yes, in a majority of cases <input type="radio"/> Yes, in a minority of cases <input type="radio"/> We do not monitor, or review engagement outcomes when the engagement is carried out through collaboration.

**LEA 05.2** Indicate whether you do any of the following to monitor and/or review the progress of engagement activities.

Individual / Internal staff engagements	<input checked="" type="checkbox"/> Define timelines/milestones for your objectives <input type="checkbox"/> Track and/or monitor progress against defined objectives and/or KPIs <input checked="" type="checkbox"/> Track and/or monitor the progress of action taken when original objectives are not met <input type="checkbox"/> Revisit and, if necessary, revise objectives on a continuous basis <input type="checkbox"/> Other; specify
Collaborative engagements	<input type="checkbox"/> Define timelines/milestones for your objectives <input type="checkbox"/> Track and/or monitor progress against defined objectives and/or KPIs <input type="checkbox"/> Track and/or monitor the progress of action taken when original objectives are not met <input checked="" type="checkbox"/> Revisit and, if necessary, revise objectives on a continuous basis <input type="checkbox"/> Other; specify

**LEA 05.3** Additional information. [Optional]

Equity specialists in conjunction with SRI team implement CABK AM's engagement strategy. The SRI Committee oversees it.

LEA 06	Mandatory	Additional Assessed	PRI 2,4
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**LEA 06.1** Indicate whether your organisation has an escalation strategy when engagements are unsuccessful.

Yes

**LEA 06.2** Indicate the escalation strategies used at your organisation following unsuccessful engagements.

- Collaborating with other investors
- Issuing a public statement
- Filing/submitting a shareholder resolution
- Voting against the re-election of the relevant directors
- Voting against the board of directors or the annual financial report
- Submitting nominations for election to the board
- Seeking legal remedy / litigation
- Reducing exposure (size of holdings)
- Divestment
- Other; specify

Not supported specific proposal related in the GAM

No

LEA 07	Voluntary	Additional Assessed	PRI 1,2
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Private

LEA 08	Mandatory	Gateway	PRI 2
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**LEA 08.1** Indicate whether you track the number of your engagement activities.

Type of engagement	Tracking engagements
Individual/Internal staff engagements	<input checked="" type="radio"/> Yes, we track the number of our engagements in full <input type="radio"/> Yes, we partially track the number of our engagements <input type="radio"/> We do not track
Collaborative engagements	<input type="radio"/> Yes, we track the number of collaborative engagements in full <input checked="" type="radio"/> Yes, we partially track the number of our collaborative engagements <input type="radio"/> We do not track

**LEA 08.2** Additional information. [Optional]

We distinguish between individual (which are undertaken by the equity team) and collaborative engagement. Collaborative engagement must be approved by the SRI Committee.

LEA 09	Mandatory to Report, Voluntary to Disclose	Core Assessed	PRI 2
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Private

LEA 10	Voluntary	Additional Assessed	PRI 2
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Private

LEA 11	Voluntary	Descriptive	PRI 2
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Private

LEA 12	Mandatory	Descriptive	PRI 2
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**LEA 12.1** Indicate how you typically make your (proxy) voting decisions.

**Approach**

- We use our own research or voting team and make voting decisions without the use of service providers.
- We hire service providers who make voting recommendations and/or provide research that we use to guide our voting decisions.

**Based on**

- The service-provider voting policy we sign off on
- Our own voting policy
- Our clients' requests or policies
- Other (explain)

- We hire service providers who make voting decisions on our behalf, except in some pre-defined scenarios where we review and make voting decisions.
- We hire service providers who make voting decisions on our behalf.

<b>LEA 12.2</b>	<b>Provide an overview of how you ensure that your agreed-upon voting policy is adhered to, giving details of your approach when exceptions to the policy are made.</b>
<p>We consider proxy voting a fiduciary duty and a key element of our stewardship responsibility we seek to fulfill on behalf of our clients. We carefully review shareholder resolutions, monitor, and vote proxies in accordance with our Proxy Voting Policy and procedures after conducting research and analysis of each resolution on a case-by-case basis. Our proxy advisor gives sustainable recommendation oriented to United Nations Principles for Responsible Investment. The proxy guidelines consider environmental and social issues in addition to corporate governance. We have a process in place to accommodate situations where our vote differs from the internal voting guidelines. In addition to research provided by the proxy advisor, we use other resources to assist us in proxy voting decisions, including third party providers.</p>	

<b>LEA 14</b>	<b>Voluntary</b>	<b>Additional Assessed</b>	<b>PRI 2</b>
<i>Private</i>			

<b>LEA 15</b>	<b>Mandatory</b>	<b>Descriptive</b>	<b>PRI 2</b>
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<b>LEA 15.1</b>	<b>Indicate the proportion of votes participated in within the reporting year in which where you or the service providers acting on your behalf raised concerns with companies ahead of voting.</b>
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- 100%
- 99-75%
- 74-50%
- 49-25%
- 24-1%
- Neither we nor our service provider(s) raise concerns with companies ahead of voting

<b>LEA 15.2</b>	<b>Indicate the reasons for raising your concerns with these companies ahead of voting.</b>
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- Vote(s) concerned selected markets
- Vote(s) concerned selected sectors
- Vote(s) concerned certain ESG issues
- Vote(s) concerned companies exposed to controversy on specific ESG issues
- Vote(s) concerned significant shareholdings
- Client request
- Other

<b>Explain</b>
If there is an engagement by ESG topics

<b>LEA 16</b>	<b>Mandatory</b>	<b>Core Assessed</b>	<b>PRI 2</b>
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<b>LEA 16.1</b>	<b>Indicate the proportion of votes where you, and/or the service provider(s) acting on your behalf, communicated the rationale to companies for abstaining or voting against management recommendations. Indicate this as a percentage out of all eligible votes.</b>
-----------------	--

- 100%
- 99-75%
- 74-50%
- 49-25%
- 24-1%
- We do not communicate the rationale to companies
- Not applicable because we and/or our service providers did not abstain or vote against management recommendations

<b>LEA 16.2</b>	<b>Indicate the reasons why your organisation would communicate to companies, the rationale for abstaining or voting against management recommendations.</b>
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- Vote(s) concern selected markets
- Vote(s) concern selected sectors
- Vote(s) concern certain ESG issues
- Vote(s) concern companies exposed to controversy on specific ESG issues
- Vote(s) concern significant shareholdings
- Client request
- Other

<b>LEA 16.3</b>	<b>In cases where your organisation does communicate the rationale for abstaining or voting against management recommendations, indicate whether this rationale is made public.</b>
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- Yes
- No

<b>LEA 16.4</b>	<b>Additional information. [Optional]</b>
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CABKAM does not publish, its service provider does

<b>LEA 17</b>	<b>Mandatory</b>	<b>Core Assessed</b>	<b>PRI 2</b>
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LEA 17.1	For listed equities in which you or your service provider have the mandate to issue (proxy) voting instructions, indicate the percentage of votes cast during the reporting year.		
<input checked="" type="checkbox"/> We do track or collect this information			
	<table border="1"> <tr> <td>Votes cast (to the nearest 1%)</td> </tr> <tr> <td>50.49%</td> </tr> </table>	Votes cast (to the nearest 1%)	50.49%
Votes cast (to the nearest 1%)			
50.49%			
	<table border="1"> <tr> <td>Specify the basis on which this percentage is calculated</td> </tr> <tr> <td> <input type="checkbox"/> Of the total number of ballot items on which you could have issued instructions  <input checked="" type="checkbox"/> Of the total number of company meetings at which you could have voted  <input type="checkbox"/> Of the total value of your listed equity holdings on which you could have voted               </td> </tr> </table>	Specify the basis on which this percentage is calculated	<input type="checkbox"/> Of the total number of ballot items on which you could have issued instructions <input checked="" type="checkbox"/> Of the total number of company meetings at which you could have voted <input type="checkbox"/> Of the total value of your listed equity holdings on which you could have voted
Specify the basis on which this percentage is calculated			
<input type="checkbox"/> Of the total number of ballot items on which you could have issued instructions <input checked="" type="checkbox"/> Of the total number of company meetings at which you could have voted <input type="checkbox"/> Of the total value of your listed equity holdings on which you could have voted			
<input type="checkbox"/> We do not track or collect this information			

LEA 17.2	Explain your reason(s) for not voting on certain holdings
<input checked="" type="checkbox"/> Shares were blocked <input type="checkbox"/> Notice, ballots or materials not received on time <input type="checkbox"/> Missed deadline <input checked="" type="checkbox"/> Geographical restrictions (non-home market) <input type="checkbox"/> Cost <input type="checkbox"/> Conflicts of interest <input type="checkbox"/> Holdings deemed too small <input checked="" type="checkbox"/> Administrative impediments (e.g., power of attorney requirements, ineligibility due to participation in share placement) <input type="checkbox"/> Client request <input checked="" type="checkbox"/> Other (explain)  Operational impediments	

LEA 18	Voluntary	Additional Assessed	PRI 2
Private			

LEA 19	Mandatory	Core Assessed	PRI 2
LEA 19.1	Indicate whether your organisation has a formal escalation strategy following unsuccessful voting.		
<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No			

LEA 20	Voluntary	Descriptive	PRI 2
Private			

LEA 21	Voluntary	Descriptive	PRI 2
Private			

LEA Checks			Checks
<input checked="" type="checkbox"/> If there are any messages below, please review them before continuing. If there are no messages below, please save this page and continue.			

FI 01.1 Indicate (1) Which ESG incorporation strategy and/or combination of strategies you apply to your actively managed fixed income investments; and (2) The proportion (+/- 5%) of your total actively managed fixed income investments each strategy applies to.

SSA	78	Screening alone
	0	Thematic alone
	0	Integration alone
	22	Screening + integration strategies
	0	Thematic + integration strategies
	0	Screening + thematic strategies
	0	All three strategies combined
	0	No incorporation strategies applied
	0	
Corporate (financial)	95	Screening alone
	0	Thematic alone
	0	Integration alone
	4	Screening + integration strategies
	0	Thematic + integration strategies
	1	Screening + thematic strategies
	0	All three strategies combined
	0	No incorporation strategies applied
	0	
Corporate (non-financial)	92	Screening alone
	0	Thematic alone
	0	Integration alone
	7	Screening + integration strategies
	0	Thematic + integration strategies
	1	Screening + thematic strategies
	0	All three strategies combined
	0	No incorporation strategies applied
	0	

FI 01.2	Describe your reasons for choosing a particular ESG incorporation strategy and how combinations of strategies are used.
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**SSA**

Define an Restricted Universe where exclusions are implemented/Sovereign issues apply following development index. In specif products we leverage in specialized ESG teams defined on our partnership agreement were all integration processes are aligned with our SRI framework.

**Corporate (financial and non-financial)**

CaixaBank AM considers ESG factors as part of the investment process. We have a ISR framework applicable to all actively direct fixed income managed, but some specific tailor made mandates. We defined this framework across exclusions: controversial weapons and military contracts and thermal coal extraction, can be incorporated into portfolio construction.

FI 14	Mandatory to Report, Voluntary to Disclose	Core Assessed	PRI 2
<i>Private</i>			
FI 15	Mandatory to Report, Voluntary to Disclose	Additional Assessed	PRI 1,2
<i>Private</i>			
FI 16	Mandatory to Report, Voluntary to Disclose	Additional Assessed	PRI 1,2
<i>Private</i>			
FI 17	Mandatory to Report, Voluntary to Disclose	Additional Assessed	General
<i>Private</i>			
FI 18	Voluntary	Descriptive	PRI 1,2
<i>Private</i>			

CM1 01	Mandatory	Additional Assessed	General
CM1 01.1	Indicate whether the reported information you have provided for your PRI Transparency Report this year has undergone:		
<input type="checkbox"/> Third party assurance over selected responses from this year's PRI Transparency Report <input type="checkbox"/> Third party assurance over data points from other sources that have subsequently been used in your PRI responses this year <input type="checkbox"/> Third party assurance or audit of the correct implementation of RI processes (that have been reported to the PRI this year) <input type="checkbox"/> Internal audit of the correct implementation of RI processes and/or accuracy of RI data (that have been reported to the PRI this year) <input checked="" type="checkbox"/> Internal verification of responses before submission to the PRI (e.g. by the CEO or the board) <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Whole PRI Transparency Report has been internally verified</li> <li><input type="checkbox"/> Selected data has been internally verified</li> </ul> <input type="checkbox"/> Other, specify <input type="checkbox"/> None of the above			
CM1 02	Mandatory	Descriptive	General
CM1 02.1	We undertook third party assurance on last year's PRI Transparency Report		
<input type="radio"/> Whole PRI Transparency Report was assured last year <input type="radio"/> Selected data was assured in last year's PRI Transparency Report <input checked="" type="radio"/> We did not assure last year's PRI Transparency report <input type="radio"/> None of the above, we were in our preparation year and did not report last year.			
CM1 03	Mandatory	Descriptive	General
CM1 03.1	We undertake confidence building measures that are unspecific to the data contained in our PRI Transparency Report:		
<input type="checkbox"/> We adhere to an RI certification or labelling scheme <input type="checkbox"/> We carry out independent/third party assurance over a whole public report (such as a sustainability report) extracts of which are included in this year's PRI Transparency Report <input type="checkbox"/> ESG audit of holdings <input type="checkbox"/> Other, specify <input checked="" type="checkbox"/> None of the above			
CM1 04	Mandatory	Descriptive	General
CM1 04.1	Do you plan to conduct third party assurance of this year's PRI Transparency report?		
<input type="radio"/> Whole PRI Transparency Report will be assured <input type="radio"/> Selected data will be assured <input checked="" type="radio"/> We do not plan to assure this year's PRI Transparency report			
CM1 07	Mandatory	Descriptive	General
CM1 07.1	Indicate who has reviewed/verified internally the whole - or selected data of the - PRI Transparency Report . and if this applies to selected data please specify what data was reviewed		
<input checked="" type="checkbox"/> CEO or other Chief-Level staff <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Sign-off or review of responses <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Sign-off</li> <li><input checked="" type="checkbox"/> Review of responses</li> </ul> </li> </ul> <input type="checkbox"/> The Board <input checked="" type="checkbox"/> Investment Committee <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Sign-off or review of responses <ul style="list-style-type: none"> <li><input checked="" type="checkbox"/> Sign-off</li> <li><input checked="" type="checkbox"/> Review of responses</li> </ul> </li> </ul> <input type="checkbox"/> Compliance Function <input checked="" type="checkbox"/> RI/ESG Team <input checked="" type="checkbox"/> Investment Teams <input type="checkbox"/> Legal Department <input checked="" type="checkbox"/> Other (specify) <ul style="list-style-type: none"> <li>specify Head of Communication and marketing Responsible of Strategy Office</li> </ul>			