



ASSESSMENT REPORT 2020

Conning

INTRODUCTION

The Assessment report is designed to provide feedback to signatories to support ongoing learning and development.

A brief description of the each section of this report and how it should be interpreted is provided below. The high-level assessment methodology can be found [here](#) and a companion document explaining the assessment of each indicator can be found [here](#)

ORGANISATIONAL OVERVIEW

This section provides an overview of the main characteristics of your organisation. This determined which modules and indicators you reported on and determines your peer groups.

SUMMARY SCORECARD

This section provides an overview of your aggregate score for each module and the median score. These bands range from 'A+' (top band) to 'E' (lowest band).

ASSESSMENT BY MODULE

For each module you reported on, you will see a section that shows your:

- Year-on-year performance
- Indicator scorecard
- Section scores
- Comparison to peer groups

PUBLISHING IN THE DATA PORTAL

Assessment Reports and private Transparency Reports are confidential and only accessible to the reporting signatory on the Data Portal.

However, the Data Portal does facilitate signatories to share these reports bilaterally with other signatories.

To request access, use the "Find A Report" tab to search, and click "Request access". To check pending requests on your own reports, go to "Settings and Requests" tab. Your nominated Data Portal Contact can approve or decline requests.

PUBLICATION GUIDELINES

It is permitted to publish your Assessment Report outside of the Data Portal, however you must take every care not to represent scores out of context, and include access to or references to: the PRI assessment methodology; your full Assessment Report (if only a section is published); and your Transparency Report.

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YEAR ON YEAR PERFORMANCE

These charts show the trend in your module band over the last three years, and also shows the trend across the average of all reporting signatories.

INDICATOR SCORECARD

Your indicator scorecard summarises the scores you achieved for each assessed indicator within each module.

These will range from zero stars to three stars. It also provides basic information about the performance of your organisation compared with other signatories that responded to that indicator. The number of stars determines your overall module score. Please refer to the [assessment methodology](#) summary for additional information about how these scores are calculated.

PEER COMPARISON

Your total aggregated performance band for each module will be compared against your peer groups in a series of distribution charts.

Organisational Overview

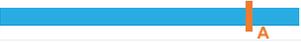
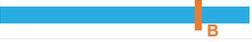
This section provides an overview of your organisation. These characteristics are used to define your peer groups.

| MAIN CHARACTERISTICS | |
|------------------------------------|----------------------------------|
| Name | Conning |
| Signatory Category | Investment Manager |
| Signatory Type | Fund management |
| Size | US\$ > 50 billion AUM |
| Signed PRI Initiative | 2012 |
| Region | North America |
| Country | United States |
| Disclosure of Voluntary Indicators | 10% from 21 Voluntary indicators |

| YOUR ORGANISATION'S ASSETS UNDER MANAGEMENT (AUM)† | | |
|--|--------------------|--------------------|
| Asset Class | Internally Managed | Externally Managed |
| Listed equity | <10% | 0 |
| Fixed income | >50% | 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 | 0 | 0 |
| Money market instruments | <10% | 0 |
| Other 1 | 0 | 0 |
| Other 2 | 0 | 0 |

† Asset classes were aggregated to four ranges: 0%; <10%; 10-50% and >50%

Summary Scorecard

| AUM | Module Name | Your Score |  Your Score Median Score |
|--|--|--------------|--|
| | 01.Strategy & Governance | A+ |  |
| Direct & Active Ownership Modules | | | |
| <10% | 10. Listed Equity - Incorporation | Not reported | |
| <10% | 11. Listed Equity - Active Ownership | Not reported | |
| 10-50% | 12. Fixed Income - SSA | A |  |
| 10-50% | 13. Fixed Income - Corporate Financial | A |  |
| 10-50% | 14. Fixed Income - Corporate Non-Financial | A |  |
| 10-50% | 15. Fixed Income - Securitised | B |  |