

# Abbreviations

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AMWG	Asset Management Working Group (of UNEP FI)
AUM	assets under management
BMSI	KLD Broad Market Social Index
CalPERS	California Public Employees' Retirement System
CalSTRS	California State Teachers' Retirement System
CDO	collateralized debt obligation
CDP	Carbon Disclosure Project
CEO	chief executive officer
CERES	Coalition for Environmentally Responsible Economies
CMO	collateralized mortgage obligation
CPRT	Connecticut Retirement Plans and Trust Fund
CFP	corporate financial performance
CSP	corporate social performance
CSR	corporate social responsibility
CV400	KLD Catholic Values 400 Index
DC	defined contribution
DJIM	Dow Jones Islamic Market Index
DJSI World	Dow Jones Sustainability Index World
DS400	Domini 400 Social Index
ECGI	European Corporate Governance Institute
ECX	European Climate Exchange
ERISA	Employee Retirement and Income Security Act
ESG	environmental, social, and (corporate) governance
EPFI	Equator Principles for Financial Institutions
ETF	exchange traded fund
FDIC	Federal Deposit Insurance Corporation
FOF	fund of funds
GCC	Gulf Cooperation Council
GDP	gross domestic product
GFP	Government Pension Fund (of Thailand)
GPFG	Government Pension Fund Global (of Norway)
GRI	Global Reporting Initiative
GSEES	Goldman Sachs Energy, Environment and Social Index
GSI	KLD Global Sustainability Index
ICBC	Industrial and Commercial Bank of China

ICCR	Interfaith Center on Corporate Responsibility
ICGN	International Corporate Governance Network
IIGCC	Institutional Investors Group on Climate Change
IFC	International Finance Corporation
INCR	Investor Network on Climate Risk
ISO	International Organization for Standardization
LCM	life cycle management
LPFA	London Pensions Fund Authority
MFI	microfinance institution
MSCI	Morgan Stanley Capital International
NBIM	Norges Bank Investment Management (Norway)
NGO	non-governmental organization
NPV	net present value
OECD	Organisation for Economic Co-operation and Development
p.a.	per annum
PCCW	Pacific Century CyberWorks Limited
PREVI	Caixa de Previdência dos Funcionários do Banco do Brasil (Brazil)
PRI	Principles for Responsible Investment
QIB	Qatar Islamic Bank
RGGI	Regional Greenhouse Gas Initiative
ROA	return on assets
ROE	return on equity
S&P500	Standard and Poor's 500 index
S&P/IFCI	Standard and Poor's emerging market index
SAIC	Shanghai Automotive
SEC	Securities and Exchange Commission
SEE	social, environmental and ethical
SEPA	State Environmental Protection Administration (China)
SFC	Securities and Futures Commission (Hong Kong)
SIF	Social Investment Forum
SIV	structured investment vehicle
SMR	sustainability management and reporting
SO	strategic option
SRF	sustainability reporting framework
SRI	socially responsible investing or investment
TIAA-CREF	Teachers Insurance and Annuity Association of America – College Retirement Equities Fund
UNCDF	United Nations Capital Development Fund
UNEP FI	United Nations Environment Program Finance Initiative

UNPRI	United Nations Principle for Responsible Investment
WBCSD	World Business Council on Sustainable Development
WHO	World Health Organization