PACTA for Investors

Guide No. 1: Portfolio data preparation and report generation

PREPARE YOUR PORTFOLIO DATA

PACTA requires specific formatting of portfolio data to perform the test correctly. The file format is crucial for generating accurate results because PACTA relies on self-reported portfolio data to generate the interactive report. This guide provides detailed instructions on how to prepare your data to ensure the accuracy of your results.

Gathering data. PACTA requires only 3 three types of portfolio information: the ISIN code, the market value of your investments in that ISIN, and the associated currency. Without this information for all your equity and corporate bonds portfolios, the test cannot be performed. The data should be valid as of the last day of the quarter for the selected quarter (e.g. 31.12.2021 for 2021Q4). **A period should be used as decimal separator (i.e. American spelling). We require the data to be in a spreadsheet format saved as a .csv file. Please note that .xls or .xlsx files will not be read.**

Formatting data. A sample csv file is available at the Transition Monitor Platform. The file is composed of 5 columns, in this specific order:

1. “Investor.Name”: Name of your institution;
2. “Portfolio.Name”: You can report as many portfolios as you wish and name them as per your convenience. The results will be grouped by portfolio (each different name disclosed in this column is characterized as one single portfolio). This means that if you report 20 different portfolios, you will receive in the Transition Monitor Platform 20 interactive reports. You will be able to group these results on the platform;
3. “ISIN”: each line of this file will correspond to one asset ISIN. - ISIN stands for International Securities Identification Number and is a code that uniquely identifies a specific security issued-;
4. “MarketValue”: amount allocated on that specific ISIN as per the defined time stamp (e.g. 31.12.2021 for 2021Q4);
5. “Currency”: Currency associated with the market value (Alpha currency code ISO 4217).

The final file should resemble the figure below. Please do not change the columns organization or change their names. Check the formatting of the numbers, the software will read only comma/period as decimal separators. Make sure you are working in a .csv file; the software will not read .xls or .xlsx files. Before uploading your portfolio, we kindly ask for you to perform basic consistency checks like, i) total amount reported in USD and, ii) number of portfolios.

Investor.Name: Name of your institution. It is the highest level of aggregation of your file.

nvestor.Name	Portfolio.Name	SIN	MarketValue	Currency
nvestor	Portfolio1	JS0378331005	53794517	JSD
nvestor	Portfolio1	JS00817Y1082	83155043	JSD
nvestor	Portfolio1	JS02005N1000	100202237	JSD
nvestor	Portfolio1	JS00507V1098	8719987	JSD
nvestor	Portfolio1	GB0009895292	76649702	GBp
nvestor	Portfolio1	JS01609W1027	21667182	JSD
nvestor	Portfolio1	GB0002875804	84233849	GBP
nvestor	Portfolio1	JS09247X1019	40768353	JSD
nvestor	Portfolio2	FR0000120644	51069902	EUR
nvestor	Portfolio2	JS1729674242	33427656	JSD
nvestor	Portfolio2	JS15135B1017	99650442	JSD
nvestor	Portfolio2	JS20825C1045	60731838	JSD
nvestor	Portfolio2	JS1924461023	63405909	JSD
nvestor	Portfolio2	JS1266501006	91174916	JSD
nvestor	Portfolio2	SE0007691613	21885993	SEK
nvestor	Portfolio2	JS2786421030	72524784	JSD
nvestor	Portfolio3	JS30303M1027	69994609	JSD
nvestor	Portfolio3	E0000669501	22106098	EUR
nvestor	Portfolio3	FR0000130809	20050361	EUR
nvestor	Portfolio3	JS02079K1079	111886410	JSD
nvestor	Portfolio3	JS02079K3059	18340234	JSD
nvestor	Portfolio3	JS4370761029	45214250	JSD

Currency: currency associated to the market value. PACTA will use this information to convert the MarketValue into USD.

Portfolio.Name: Name of the portfolio containing the assets disclosed. You can disclose as many portfolios as you which in the same csv file (no need for multiple files). Bear in mind that the number of portfolios disclosed will be the number of reports received.

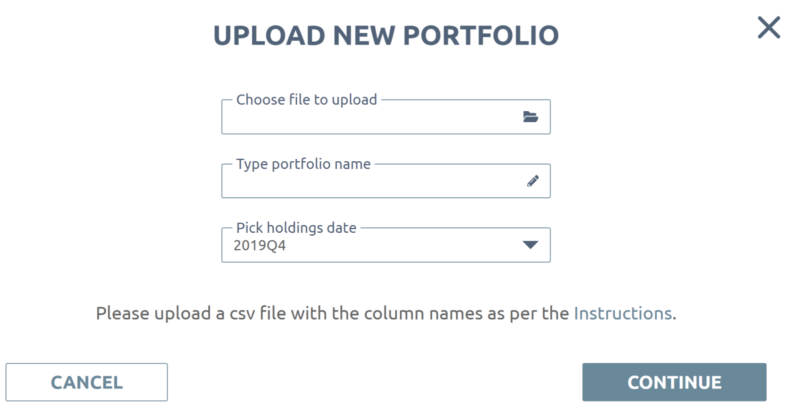
ISIN: each line of this file will correspond to one asset ISIN – it is the lowest level of aggregation. Make sure your ISINs are compatible with the international standard of 12 digits. You can report ISINs for all your assets, however, only listed equities, corporate bonds and funds will be considered in the analysis.

MarketValue: amount allocated on that specific ISIN as per the defined time stamp (e.g. 31.12.2020 for 2020Q4). Please report the full number (not in millions or thousands). You can report this amount in any currency – there is no need to convert the amount. PACTA will automatically convert this value in USD.

UPLOAD YOUR PORTFOLIO DATA

After preparing your portfolio data, the csv file is now ready to be uploaded into the website. To guarantee your file will be correctly inserted into the website and analyzed, follow the steps below:

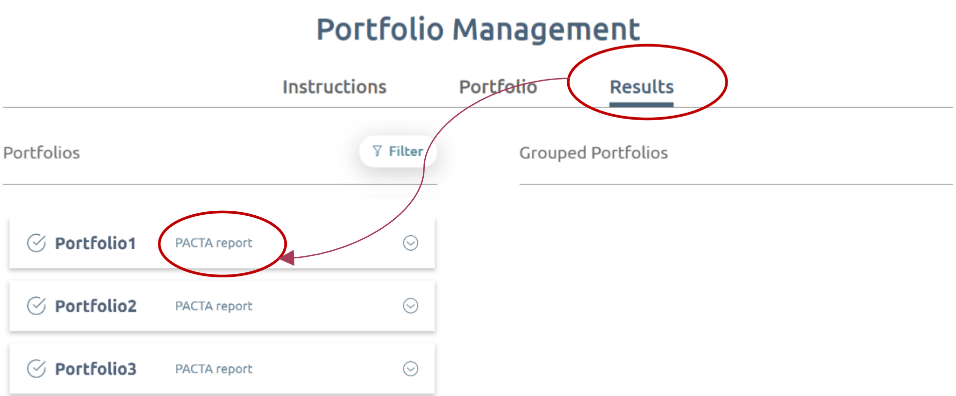
1 **Insert the file.** On the tab 'Portfolio' of the Transition Monitor Platform, click on 'Upload New Portfolio', choose the file and type the file name. The "portfolio name" required is a method to differentiate files in case you upload more than one. The final interactive reports are generated according to the *Portfolio.Name* column of the csv file, not the "portfolio name" inserted here.



2 **View Portfolio Audit.** This is an important step to guarantee your analysis will be generated accurately. After you uploaded your file, click on "View Portfolio Audit". The first analysis might take up until 30 minutes to be performed – please do not close the window while the test runs. The test will show which assets were identified in your portfolio, which will be included in the analysis and the total amount uploaded in USD. You will be able to download the audit file and check each asset included or not in the analysis. We strongly advise you to check this file thoroughly and, in case you find any inconsistencies, please correct your data, re-upload the portfolio and repeat this step until you are comfortable with the status of your file, the coverage, and the correctness of total amount. Your results are calculated based on your self-reported data.

ACCESSING YOUR RESULTS

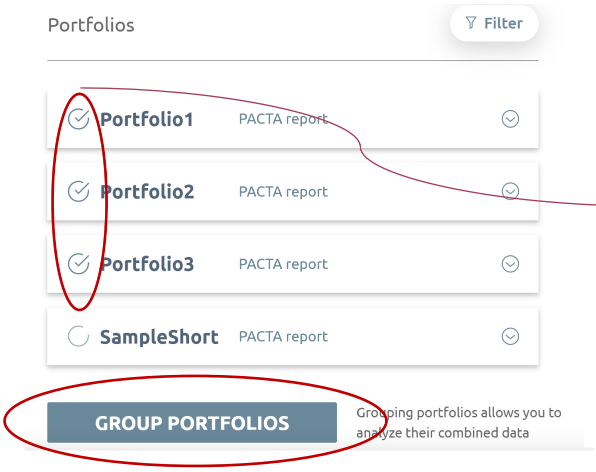
You can access your results simply clicking on PACTA Report on the "Results" tab. You can see an example of the interactive report you will receive here



GROUPING YOUR RESULTS

As mentioned previously, you can submit as many portfolios as you wish. You will generate one interactive report for each portfolio disclosed. If you wish to group your portfolios and see your general results, you can do this by

1. Selecting the portfolios you want to group
2. Click in "Group Portfolios"
3. Give a name for this group
4. Analyze your aggregated results on the report generated under "Grouped Portfolios."



SHARING YOUR RESULTS

You will not be required at any stage of this test to share your results. However, <u>if you want</u> to share your full report internally or externally, you can share a temporary link or print a static PDF. The recipient of the link won't be asked to create an account or insert a password. The tool offers both possibilities for all your individual portfolio results and grouped ones.