

ABCo. Climate Index Fund ABCX

Our Climate Strategy

To achieve Net Zero by 2050 our strategy is centered on the following essential areas lorem ipsum dolor sit amet, consectetur adipiscing elit, sed do eiusmod tempor incididunt ut labore et dolore magna aliqua. Ut enim ad minim veniam, quis nostrud exercitation ullamco laboris nisi ut aliquip ex ea commodo consequat.

Morningstar ESG Risk Rating



31 May 2023 13:00, UTC 0600

Morningstar Analyst Rating



31 May 2023 13:00, UTC 0600

Morningstar Rating for Funds



31 May 2023 13:00, UTC 0600

Sustainable Investment

Yes

EU SFDR Fund Type

Article 8

Sustainability Accreditation

Signatory of:
 Principles for Responsible Investment

LUXFLAG
Supporting Sustainable Finance

Global Category

US Equity Large Cap Blend

Investments in Category

3,009

Total Assets

4,715 Mil USD

ISIN

LU1864482358

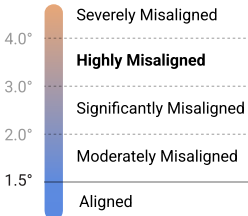
Fund Low Carbon Transition Rating

Implied Temperature Rise

3.6°C

Category Implied Temperature

2.8°C



ABCo. Climate Index Fund is not currently aligned to a net-zero pathway. If all fund portfolios had the same underlying investment alignment and transition preparedness as this fund, it is estimated that the world would warm 3.6 degrees above pre-industrial levels. This aggregate exposure of the portfolio's held companies is Highly Misaligned, which reflects that without any management or investment it would overshoot its aggregate emissions budget by 3,050,467 metric tons CO2e or 978.6 %.

Updated: Jul 10, 2023 | FY: 2021

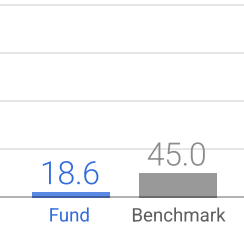
Implied Temperature Rise

This measure reveals whether a fund's aggregate projected greenhouse gas (GHG) emissions align to the established "net zero" target set in The Paris Agreement to limit global warming to 1.5°C by 2050. Expressed as a temperature in degrees Celsius, it answers the question: "To what degree would the world warm if all fund's emissions were similar?"

Fund Carbon Emissions

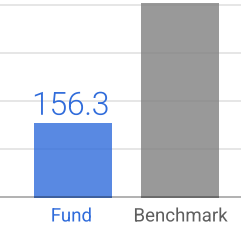
Scopes 1+2

Tonnes per USD mil (lower is better)



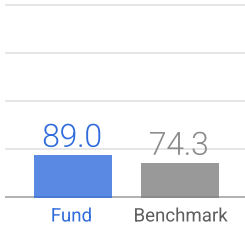
Scopes 1+2+3

Tonnes per USD mil (lower is better)



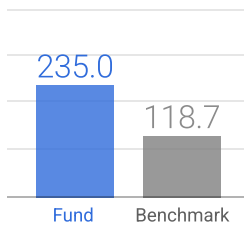
Total Emissions

CO2/\$m (lower is better)



Carbon Intensity

CO2e/\$m (lower is better)



Carbon Footprint

Scope 1 are direct emissions from activities such as fuel combustion. Scope 2 are indirect emissions from purchased electricity, heat or steam. Scope 3 are indirect emissions from supply chain activities and transportation.

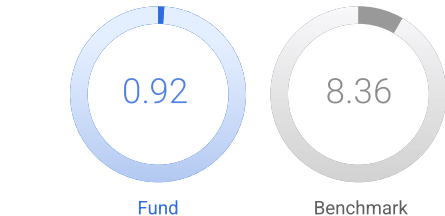
Total Emissions represents the total exposure of greenhouse gas emissions.

Carbon Intensity is a measure of carbon dioxide and other greenhouse gases (CO 2 e) per unit of activity.

Carbon-Related Risks

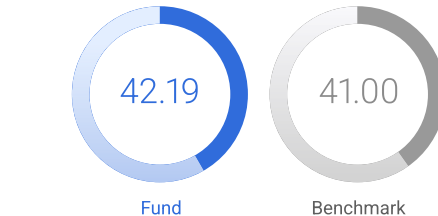
Fossil Fuel Involvement

% Portfolio (lower is better)



Stranded Assets

% Portfolio (lower is better)



Carbon Metrics

Fossil Fuel Involvement refers to the % of revenue derived from the extraction of fossil fuel sources.

Stranded assets are fossil fuel reserves (e.g., oil, gas) that may become unusable or unprofitable in the future due to an economic shift to cleaner energy.

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Top 10 Holdings

Holding	Portfolio Weight (%)	Stock Sector/ Fund Category	Implied Temperature Rise (°C)	Management Score	UN SDG Alignment %		
					SDG 6	SDG 7	SDG 13
Amazon.com Inc AMZN	23.61	Technology	2.56	Strong	2.56	2.56	2.56
Apple APPL	22.01	Technology	2.33	Weak	2.33	2.33	2.33
Hartford Climate Opportunities HEOIX	13.75	Large Growth	3.78	Average	3.78	3.78	3.78
Palantir Technologies Inc PLTR	11.34	Technology	4.76	Average	4.76	4.76	4.76
Teladoc Health Inc TDOC	8.90	Healthcare	4.29	Average	4.29	4.29	4.29
Fidelity Contrafund FCNTX	7.44	Large Growth	3.78	Average	3.78	3.78	3.78
BlackRock Emerging Mkts Instl MADCX	5.12	Large Blend	2.76	Weak	2.76	2.76	2.76
Microsoft MSFT	4.87	Technology	5.13	Strong	5.13	5.13	5.13
Devon Energy Corp DVN	4.23	Energy	6.55	Weak	6.55	6.55	6.55
Boston Properties Inc BXP	3.98	Financial Services	7.09	Weak	7.09	7.09	7.09

Portfolio Holdings Data

Implied Temperature Rise represents the expected temperature increase the world would experience if all companies act in the same way.

Management Score refers to the company's overall management in transitioning to a low carbon economy.

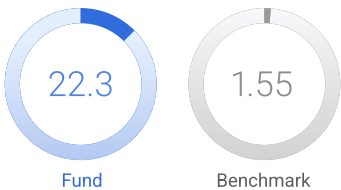
The UN's Sustainable Development Goals are 17 goals as an urgent call to action by all countries.

SDG 6: Clean Water and Sanitation
SDG 7: Affordable and Clean Energy
SDG 13: Climate Action

Climate-Related Impact Metrics

Climate Action Coverage

% Portfolio (higher is better)



Revenue Metrics

	Portfolio	Benchmark	Difference
Average Revenue: The percentage of the portfolio's covered assets contributing to Climate Action; the weighted average of the holdings-level revenue percentage in the area	1.77%	4.54%	-2.72%
Involvement: The percentage of the portfolio's holdings with revenue greater than 0 in Climate Action. It is calculated by summing the holdings rescaled weights when revenues are greater than 0 for Climate Action	4.96%	11.94%	-6.96%

Climate Action Impact

The Climate Action theme encompasses efforts to reduce global warming and address its inevitable effects, based on company activities that support clean energy, restrict greenhouse gas emissions, and implement climate change adaptation measures. The metric reflects the percentage of the portfolio's holdings with revenue generating activities greater than 0%. A higher value implies greater revenue involvement in these impact activities.

Climate-Related United Nations Sustainable Development Goals



Fund SDG Alignment	8.42%
Benchmark	6.87%



Fund SDG Alignment	10.40%
Benchmark	12.46%



Fund SDG Alignment	12.43%
Benchmark	9.65%

United Nations Sustainable Development Goals

The UN's Sustainable Development Goals are 17 goals as an urgent call to action by all countries. We calculate the exposure of the underlying portfolios investments that make any revenue (>0%) from the objectives set out by the relevant SDG's:

SDG 6: Clean Water and Sanitation
SDG 7: Affordable and Clean Energy
SDG 13: Climate Action