ABCo. Climate Index Fund  ABCX

Our Climate Strategy

To achieve Net Zero by 2050 our strategy is centered on the following essential areas: first, reducing our greenhouse gas emissions; second, transitioning our portfolio to renewable energy sources; and third, ensuring that our investments align with the objectives of the Paris Agreement.

Morningstar ESG Risk Rating
- Bronze
- 31 May 2023
- UTC 0600

Morningstar Analyst Rating
- 31 May 2023
- UTC 0600

Morningstar Rating for Funds
- ⭐⭐⭐
- 31 May 2023
- UTC 0600

Sustainable Investment
- Yes
- EU SFDR Fund Type
- Article 8

Global Category
- US Equity Large Cap Blend

Investments in Category
- 3,009

Total Assets
- 4,715 M USD

ISIN
- LU1864482358

Fund Low Carbon Transition Rating

Implied Temperature Rise
- 3.6°C

Category Implied Temperature
- 2.8°C

Severely Misaligned
- 4.0°C

Highly Misaligned
- 3.0°C

Significantly Misaligned
- 2.0°C

Moderately Misaligned
- 1.5°C

Aligned

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 holdings 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

Fund Carbon Emissions

Scopes 1+2
- 18.6
- 45.0
- Fund
- Benchmark

Scopes 1+2+3
- 403.4
- 156.3
- Fund
- Benchmark

Total Emissions
- 89.0
- 74.3
- Fund
- Benchmark

Carbon Intensity
- 235.0
- 118.7
- Fund
- Benchmark

Carbon Footprint
- Scope 1 direct emissions from activities such as fuel combustion.
- Scope 2 indirect emissions from purchased electricity, heat or steam.
- Scope 3 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 (CO2e) per unit of activity.

Carbon-Related Risks

Fossil Fuel Involvement
- % Portfolio (lower is better)
- 0.92
- Fund
- 8.36
- Benchmark

Stranded Assets
- % Portfolio (lower is better)
- 42.19
- Fund
- 41.00
- Benchmark

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.
To achieve Net Zero by 2050 our strategy is centered on the following essential areas: temperature rise, revenue generation, and management score.

### Top 10 Holdings

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

### Climate-Related Impact Metrics

#### Climate Action Coverage

- **% Portfolio (higher is better)**
  - Fund: 22.3
  - Benchmark: 1.55

#### Revenue Metrics

- **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

  - Portfolio: 1.77%
  - Benchmark: 4.54%
  - Difference: -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 recasted weights when revenues are greater than 0 for Climate Action

  - Portfolio: 4.96%
  - Benchmark: 11.94%
  - Difference: -6.98%

### United Nations Sustainable Development Goals

#### 6 Clean Water and Sanitation

- **Fund SDG Alignment**: 8.42%
- **Benchmark**: 6.87%

#### 7 Affordable and Clean Energy

- **Fund SDG Alignment**: 10.40%
- **Benchmark**: 12.46%

#### 13 Climate Action

- **Fund SDG Alignment**: 12.43%
- **Benchmark**: 9.65%