Portfolio Growth

This fund has seen a .15% increase in return over the last 5 years.

Sustainability Score (Corporate)
22.6
Measures the degree to which the underlying portfolio companies' economic value may be at risk driven by material Environmental, Social, and Governance factors. A portfolio with a lower score indicates lower ESG risk.

Sustainability Score (Sovereign)
27.5
Measures the underlying sovereign issuers/countries', risk to long-term prosperity and economic development by assessing the country's wealth and its ability to manage its wealth sustainably. Lower Score indicates lower risk.

ESG Pillars

- Environmental: 22.6
- Social: 22.6
- Governance: 22.6
- Unallocated: 22.6

Measure the degree to which a company’s economic value may be at risk driven specifically by environmental factors, social factors, or governance factors and represent the unmanaged risk exposure after taking into account a company’s management of such risks.

Product Involvement

- Animal Testing: 22.6
- Controversial Weapons: 22.6
- Fur and Specialty Leather: 22.6
- Nuclear: 22.6

Measures a portfolio’s assets with involvement in a range of products, services, and business activities. These are holdings-based calculations using company-level research that assesses a company’s total revenues from involvement.

Impact Metrics

<table>
<thead>
<tr>
<th>Metric</th>
<th>Value</th>
</tr>
</thead>
<tbody>
<tr>
<td>Carbon Intensity</td>
<td>22.6%</td>
</tr>
<tr>
<td>Water Withdrawal Intensity</td>
<td>22.6%</td>
</tr>
</tbody>
</table>

Investors have different motivations for sustainable investing. To gain an understanding of the overall sustainability of a portfolio, an investor may want to look at several perspectives:

- **Sustainability Risk**: assesses the degree to which the underlying companies are exposed to ESG factors that can negatively impact the portfolio’s value. Lower score is lower risk.
- **Carbon Risk**: shows how well portfolio companies are prepared to transition to a low carbon economy. A lower risk score indicates that the underlying companies are better prepared.
Sustainable Development Goals

The Sustainable Development Goals (SDGs) are a universal call to action to end poverty, protect the planet and improve the lives and prospects of everyone, everywhere. This number represents the % of the portfolio's assets contributing to each SDG, meaning the holding company has at least 0.1% revenue exposure in this area as measured by Sustainalytics Impact Metrics.

Board Gender Diversity

Holding % of Women on Board of Directors

Asset Allocation

Regional Exposure

Morningstar Portfolio Carbon Risk Score vs. Benchmark
22.5 / 30.0

Morningstar Portfolio Fossil Fuel Involvement vs. Benchmark
26.3 / 30.0

Asset Shares

Sector Breakdown

Defensive

Controversy Level Distribution (% Assets)

- Significant
  - Operations, Environmental Supply Chain, Product & Service, Public Policy

- High
  - Environmental Supply Chain, Society & Community

- Medium
  - Environmental Supply Chain, Product & Service, Public Policy

- Low
  - Operations, Environmental Supply Chain, Product & Service, Public Policy

- Negligible
  - Operations, Environmental Supply Chain, Product & Service, Public Policy

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This fund has high carbon risk compared to the benchmark.