

LCIV Sustainable Equity Fund: ESG Summary

Climate Risk Exposure

Top Contributors - Weighted Average Carbon Intensity

The largest contributors to the portfolio's carbon intensity are shown below. The 'WACI Intensity Contribution' is the percentage change in the portfolio's intensity that would be caused by excluding the holding referenced. For more information, please consult the Appendix.

Name	Carbon Intensity (tCO ₂ e/mGBP)	WACI Contribution	Climate 100+
InterContinental Hotels Group Plc	1,471.83	-10.80%	No
First Quantum Minerals Ltd.	1,176.60	-9.64%	No
Equinor ASA	673.40	-5.04%	Yes
EOG Resources, Inc.	736.79	-4.74%	No
Neste Oyj	693.48	-4.28%	No
CSX Corporation	498.77	-4.28%	No
PepsiCo, Inc.	365.98	-4.18%	Yes
Anheuser-Busch InBev SA/NV	353.40	-3.23%	No
Orsted	934.87	-3.06%	No
Taiwan Semiconductor Manufacturing Company Limited	333.39	-2.42%	No

Top Contributors - Fossil Fuel Revenues

The table below shows the companies with the most significant weighted average fossil fuel revenues. The degree to which the company's own revenues are derived from fossil fuel activities is also indicated. For more information, please consult the Appendix.

Name	Fossil Fuel Revenue	Portfolio Weighted Fossil Fuel Revenue	Climate 100+
EOG Resources, Inc.	100.00%	1.821%	No
Equinor ASA	4.95%	0.108%	Yes
Orsted	2.35%	0.020%	No