

LGPS Central Global Low Carbon Multi Factor Equity Index Fund



Equity Fund Asset Class	LGPS Central Fund Manager	Q1 2021 Fund Inception			March 2024 FYE Under Review		
Carbon Emissions Metrics				Progress		Data Availability	
	Emissions Category	Portfolio	Previous Year	Baseline	Year on Year	vs Baseline	
Listed Equity / Corporate Bonds							
Financed Emissions (tCO ₂ e)	Scope 1+2	13,296	33,753	14,192	-60.6%	-6.3%	98.2%
	Scope 3	208,776	176,892	171,701	18.0%	21.6%	82.3%
Normalised Financed Emissions (tCO ₂ e/£m Invested)	Scope 1+2	40.7	139.0	114.2	-70.7%	-64.4%	
	Scope 3	761.2	859.9	1,041.4	-11.5%	-26.9%	
Weighted Average Carbon Intensity (tCO ₂ e/\$m Sales)	Scope 1+2	49.2	235.7	198.4	-79.1%	-75.2%	98.2%

Financed Emissions: Sector Distribution (GICS)				Portfolio Alignment & Engagement					
Energy 29.9%	Consumer Staples	Industrials	Utilities	Engage/Align	Engagement	LCT > Median	ITR < 2°C	SBT	Alignment
	Consumer Discre...			Information ...	Health Care	Rea...	62.1%	43.2%	53.0%
Materials 22.7%	Consumer Discre...	Information ...	Health Care	Rea...					
	Consumer Discre...	Information ...	Health Care	Rea...					
	Consumer Discre...	Information ...	Health Care	Rea...					
	Consumer Discre...	Information ...	Health Care	Rea...					

Emissions Over Time	
● Normalised Financed Emissions (Scope 1&2)	● WACI (Scope 1&2)
	<p>Year</p>

Issuer(s) in Stewardship Focus List (Climate)

Important Information



Please refer to our website for a glossary of terms used in this document. Our entity-level TCFD-compliant climate report can also be found on our website.

Sources:

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