

**Portfolio carbon footprint for Principal MPF Scheme Series 800 (as of 31 Dec 2022)**

Fund	Financed Carbon Emissions (tons CO2e / \$M invested)	Financed Carbon Emissions Coverage (%)
Principal Age 65 Plus Fund	12.17	21.18
Principal Aggressive Strategy Fund	54.72	90.79
Principal Asian Bond Fund	275.98	54.10
Principal Asian Equity Fund	89.00	96.74
Principal Capital Guaranteed Fund	6.77	75.60
Principal China Equity Fund	67.71	93.02
Principal Core Accumulation Fund	10.01	21.18
Principal Global Growth Fund	49.86	77.11
Principal Hang Seng Index Tracking Fund	61.60	100.00
Principal Hong Kong Bond Fund	61.39	65.70
Principal Hong Kong Dollar Savings Fund	1.57	83.30
Principal Hong Kong Equity Fund	39.39	97.10
Principal International Bond Fund	36.47	27.80
Principal International Equity Fund	42.78	98.41
Principal Long Term Accumulation Fund	46.23	63.82
Principal Long Term Guaranteed Fund	61.25	80.35
Principal MPF Conservative Fund	0.43	51.50
Principal Stable Yield Fund	40.29	51.80
Principal US Equity Fund	37.21	99.60

Source: Carbon data is provided by MSCI based on the portfolio holdings as of 31 Dec 2022

Methodology: In accordance with the Consultation Conclusions on the Management and Disclosure of Climate-related Risks by Fund Managers, Principal adopts the following methodology for calculating portfolio carbon footprint of our funds.

$$\sum_{i=1}^N \left( \frac{\text{Current value of investment}_i}{\text{Investee company's enterprise value}_i} \times \frac{\text{Investee company's Scope 1 and Scope 2 GHG emissions}_i}{\text{Current portfolio value (\$ million)}} \right)$$

- Scope 1 refers to the direct emissions from the investee company.
- Scope 2 refers to indirect emissions from purchased electricity, steam, heating, and cooling by the investee company.

All available asset classes/issuers are used in our overall fund carbon calculations. Due to current disclosures and methodologies available through MSCI, there are certain asset classes (e.g., sovereign bonds), that do not currently have coverage and would be excluded in our calculations. There are limitations in collecting emissions data from underlying third-party collective investment schemes or Exchange Traded Funds. The

emission scope, data availability and time lag covered may differ from the underlying third-party collective investment schemes.

The footprint is expressed in tons of CO2 equivalent per year and per million dollars invested (in USD).

## **DISCLOSURES**

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