

CLIMATE METRICS DISCLOSURE FOR FUNDS MANAGED AND OPERATED BY INVESCO HONG KONG LIMITED

Data Updated: as of 30th June 2023

Background

Environmental and climate factors could present material financial risks on investments. In line with the “[Environmental Risk Management Policy](#)” adhered to by Invesco Hong Kong Limited (“**IHKL**”), material environmental and climate risks are taken into consideration as part of investment processes. The following report summarizes the portfolio carbon footprint, a key climate metric of selected funds.

Climate Metric – Portfolio Carbon Footprint

In line with regulatory requirement, carbon footprint data is monitored for each fund using the formula as follows, where “portfolio carbon footprint is a representation of carbon emissions normalized by portfolio’s market value and expressed in tons of carbon dioxide equivalent emissions (Co2e) per million dollars invested”¹.

$$\sum_N^i \left(\frac{\text{Current value of investment}_i}{\text{Investee company's enterprise value}_i} \times \text{Investee company's Scope 1,2 Greenhouse gas emissions}_i \right) / \text{Current Portfolio Value (\$ million)}$$

Other Disclosures

For further information about Invesco’s wider approach to environmental and climate risk management, kindly refer to [Invesco’s approach to environmental and climate risk management](#)

¹ SFC Circular on Management and disclosure of climate-related risks by fund managers
<https://apps.sfc.hk/edistributionWeb/gateway/EN/circular/intermediaries/supervision/doc?refNo=21EC31>

Portfolio Carbon Footprint of Funds managed and operated by Invesco Hong Kong Limited²

Fund Name	Carbon footprint (Scope 1 + Scope 2) (in Base Currency of Portfolio)	Data Coverage %
Invesco Trust Series – Invesco Asia Asset Allocation Feeder Fund	55.42	91%
Invesco Trust Series – Invesco Asian Bond Fixed Maturity Fund 2022 - II ³	N/A	N/A
Invesco Trust Series – Invesco Asian Bond Fixed Maturity Fund 2022 - III ⁴	N/A	N/A
Invesco Trust Series – Invesco Asian Bond Fixed Maturity Fund 2024	21.36	83%
Invesco Trust Series – Invesco Belt and Road Bond Fund	65.46	73%
Invesco Trust Series – Invesco Global Investment Grade Corporate Bond Feeder Fund	59.26	87%
Invesco Trust Series – Invesco Global Multi Income Allocation Fund	119.06	80%
Invesco Pooled Investment Fund - Age 65 Plus Fund*	59.83	99%
Invesco Pooled Investment Fund - Asia Fund*	54.33	100%
Invesco Pooled Investment Fund - China A-Shares Fund*	78.88	99%
Invesco Pooled Investment Fund - Core Accumulation Fund*	59.83	99%
Invesco Pooled Investment Fund - Europe Fund*	107.23	99%
Invesco Pooled Investment Fund - Global Balanced Fund*	47.74	90%
Invesco Pooled Investment Fund - Global Equities Fund*	49.11	100%
Invesco Pooled Investment Fund - Global Stable Growth Fund*	44.09	88%
Invesco Pooled Investment Fund - Global Strategic Bond Fund*	<i>NA- This fund only holds sovereign bonds, where carbon footprint is not applicable.</i>	
Invesco Pooled Investment Fund - Global Strategic Equity Fund*	59.52	99%
Invesco Pooled Investment Fund - HKD Bond Fund*	14.56	84%
Invesco Pooled Investment Fund - HKD Reserve Fund*	1.03	78%
Invesco Pooled Investment Fund - Hong Kong and China Fund*	18.08	100%
Invesco Pooled Investment Fund - International Bond Fund*	21.31	76%
Invesco Pooled Investment Fund - MPF Bond Fund*	19.30	78%
Invesco Pooled Investment Fund - Global Stable Fund*	38.40	86%
Invesco Pooled Investment Fund - Japan Fund*	29.56	100%
Invesco Pooled Investment Fund - North America Fund*	34.43	100%

² Data excludes funds with sovereign holdings. Funds marked with (*) are not available to HK retail investors and only available for investment by trustees of retirement schemes registered under the MPF Ordinance, certain institutional investors and accounts managed by the manager or its associates.

³ This fund was terminated on 26 July 2022.

⁴ This fund was terminated on 26 August 2022.

^ Pursuant to a sponsorship change which took effect on 1 November 2023, Invesco Strategic MPF Scheme was renamed BCT Strategic MPF Scheme and there were changes to the names of its sub-funds.

Invesco Pooled Investment Fund - RMB Bond Fund*	8.32	81%
Invesco Select Retirement Fund - Balanced Fund	49.14	98%
Invesco Select Retirement Fund - Capital Stable Fund	41.67	91%
Invesco Select Retirement Fund - Global Bond Fund	21.31	76%
Invesco Select Retirement Fund - Growth Fund	51.83	100%
Invesco Select Retirement Fund - HK\$ Money Market Fund	1.03	78%
Invesco Select Retirement Fund - Stable Growth Fund	46.35	95%
Invesco Select Retirement Fund - Strategic Growth Fund	51.70	100%
Invesco Strategic MPF Scheme - Age 65 Plus Fund (<i>currently BCT Strategic MPF Scheme – Invesco Age 65 Plus Fund</i>)^	59.47	100%
Invesco Strategic MPF Scheme - Asian Equity Fund (<i>currently BCT Strategic MPF Scheme – Invesco Asian Equity Fund</i>)^	54.33	100%
Invesco Strategic MPF Scheme - Balanced Fund (<i>currently BCT Strategic MPF Scheme – Invesco Balanced Fund</i>)^	46.36	98%
Invesco Strategic MPF Scheme - Capital Stable Fund (<i>currently BCT Strategic MPF Scheme – Invesco Capital Stable Fund</i>)^	37.96	91%
Invesco Strategic MPF Scheme - Core Accumulation Fund (<i>currently BCT Strategic MPF Scheme – Invesco Core Accumulation Fund</i>)^	59.47	100%
Invesco Strategic MPF Scheme - Global Bond Fund (<i>currently BCT Strategic MPF Scheme – Invesco Global Bond Fund</i>)^	19.30	78%
Invesco Strategic MPF Scheme – Invesco Global Index Tracking Fund (<i>currently BCT Strategic MPF Scheme – Invesco Global Index Tracking Fund</i>)^	29.33	100%
Invesco Strategic MPF Scheme - Growth Fund (<i>currently BCT Strategic MPF Scheme – Invesco Growth Fund</i>)^	49.11	100%
Invesco Strategic MPF Scheme – Guaranteed Fund (<i>currently BCT Strategic MPF Scheme – Invesco Guaranteed Fund</i>)^	NA- Underlying carbon footprint data is not available.	
Invesco Strategic MPF Scheme - Invesco Hang Seng Index Tracking Fund (<i>currently BCT Strategic MPF Scheme – Invesco Hang Seng Index Tracking Fund</i>)^	94.93	100%
Invesco Strategic MPF Scheme - Hong Kong and China Equity Fund (<i>currently BCT Strategic MPF Scheme – Invesco Hong Kong and China Equity Fund</i>)^	18.08	100%
Invesco Strategic MPF Scheme - MPF Conservative Fund (<i>currently BCT Strategic MPF Scheme – Invesco MPF Conservative Fund</i>)^	0.70	88%
Invesco Strategic MPF Scheme - RMB Bond Fund (<i>currently BCT Strategic MPF Scheme – Invesco RMB Bond Fund</i>)^	8.32	81%
Invesco Strategic MPF Scheme – Invesco US Index Tracking Fund (<i>currently BCT Strategic MPF Scheme – Invesco US Index Tracking Fund</i>)^	19.05	100%

Important information All data are sourced from Invesco as of 30 June 2023, unless otherwise stated. Investment involves risks. Past performance is not indicative of future performance. Investors should read the relevant prospectus for details, including the risk factors and product features. This document is intended to be used only for investors in Hong Kong. It is for discussion and illustrative purposes only. Circulation, disclosure, or dissemination of all or any part of this document to any unauthorized person is prohibited. The fund(s) or the investment strategy(ies) mentioned in this document is available only in jurisdictions where its promotion and sales are permitted under applicable law and regulations. It does not constitute an offer to public, whether by sale or subscription. Persons into whose possession this document may come are required to inform themselves about and to comply with any relevant restrictions. This does not constitute an offer or solicitation to buy or sell any securities, investment advisory services or to adopt any investment strategy by anyone in any jurisdiction in which such an offer or solicitation is not authorized or lawful. Where Invesco has expressed views and opinions, these are based on current market conditions and subject to change without notice. The value of investments and any income will fluctuate (this may partly be the result of exchange-rate fluctuations, adverse issuer, political, regulatory, market and/or economic developments) and can be more volatile than, and can perform differently from the market as a whole. Investors may not get back the full amount invested. Past performance is not a guide to future returns. Holdings are subject to change without notice. There is no guarantee that the securities/industries/regions mentioned above are currently held or will be held by Invesco funds in the future. It does not represent a recommendation to buy/hold/sell the securities/industries/regions. It must not be seen as investment advice. As with all investments, there are associated inherent risks and may not be suitable for an investor's goals, objectives and risk tolerance. Please read offering documents carefully before investing. Invesco does not provide legal or tax advice and we encourage you to consult your own lawyer, accountant or other advisor before making an investment. Invesco does not assume any duty to update any forward-looking statements in this document which are based on certain assumptions of future events and information available on the date hereof. There can be no assurance that forward-looking statements will be materialized or the intended objectives or targets being achieved. Whilst great care has been taken to ensure that the information contained herein is accurate and the data or information supplied by outside sources are reliable, Invesco does not accept any responsibility for any errors, mistakes or omissions or for any action in reliance thereon. All trademarks and service marks included herein belong to Invesco or an affiliate, except third-party trademarks and service marks, which belong to their respective owners.

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