



## FUND CLIMATE REPORT

**Publication Date: 30 June 2023** 

At Phoenix Wealth, we're working towards providing climate-related information while looking after your savings. As part of that, we want to tell you about how your investments are considering the impact of climate change.

Please read our report alongside the <u>Climate</u> <u>Information Guide</u>. It's designed to help you learn more about the terms used in this report.

Climate change is the long-term shift in temperatures and weather patterns and how you're invested could have either a positive or negative effect on tackling the climate crisis.

To see the funds you are invested in, please look at your annual benefit statement.

The calculations within this document are based on the available assets held in a fund as at 31 December 2022, using the latest available climate emissions data.

This document does not constitute financial advice and you should consult an expert prior to making any investment decisions based on this information.

Please see the Climate Information Guide for further information.

Some fund names change over time. To find your fund name in our Fund Climate Report it's best to check the fund name shown on your annual statement. If you can't find your fund name please call us and we'd be happy to help.



Click **here** to find out more.



## Carbon Footprint Metrics

Carbon Footprint is the total greenhouse gas (GHG) emissions caused by an individual, event, organisation, service, place or product, expressed as carbon dioxide equivalent (CO2e). Click **here** to find out more.



## **Climate Value at Risk Metrics**

Climate Value at Risk estimates the potential level of financial change which could happen in a fund because of climate related impacts.

Click **here** to find out more.

Fund Identifiers	Governance,		Carbon	Footprint		Climate Value-at-Risk (CVaR) Scenario Analysis Scope 1 & 2									
Fund Name	Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Carbon foo &2 Emissio	otprint Scope 1	Data Coverage % for Carbon		Transition Scenario ted warming 1.5C o		Disorder	ly Transition Scenario 2C or below)		Hot Hous	se World Scenari Ited Warming 3C		
	Framework	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	Footprint fund information	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)		Potential Impact on Value (%) excl. Adaptation & Abatement (%)	
7IM AAP Balanced	Partially Aligned	202	30	77	95%	-3.2%	Direct Carbon Costs	-10.8%	-2.0%	Direct Carbon Costs	-10.2%	-1.2%	Physical Impact	-2.6%	
7IM AAP Moderately Adventurous	Partially Aligned	91	32	98	96%	-2.0%	Direct Carbon Costs	-18.1%	-0.7%	Direct Carbon Costs	-18.6%	-2.3%	Physical Impact	-4.5%	
7IM AAP Moderately Cautious	Partially Aligned	73	31	74	95%	-2.1%	Direct Carbon Costs	-6.2%	-2.1%	Direct Carbon Costs	-6.6%	-0.5%	Physical Impact	-1.3%	
AB Concentrated US Equity Portfolio	Partially Aligned	1	7	31	100%	-0.3%	Direct Carbon Costs	-21.1%	-1.0%	Direct Carbon Costs	-23.8%	-3.1%	Physical Impact	-4.7%	
abrdn Asia Pacific Equity Fund	Partially Aligned	143	65	229	100%	-8.2%	Direct Carbon Costs	-23.2%	-6.4%	Direct Carbon Costs	-21.4%	-5.4%	Physical Impact	-9.4%	
abrdn Emerging Markets Equity Fund	Partially Aligned	276	78	246	100%	-8.9%	Direct Carbon Costs	-23.3%	-7.4%	Direct Carbon Costs	-21.8%	-5.1%	Physical Impact	-8.8%	
abrdn Global Absolute Return Strategies Fund	Partially Aligned	123	26	52	94%	-4.5%	Direct Carbon Costs	-12.3%	-3.3%	Direct Carbon Costs	-11.5%	0.0%	Physical Impact	-0.6%	
abrdn Global Inflation-Linked Bond Fund	Partially Aligned	0	0	0	99%	+16.5%	Direct Carbon Costs	+16.5%	-2.8%	Sovereign	-2.8%	+1.9%	Physical Impact	+1.9%	
abrdn Latin American Equity Fund	Partially Aligned	20	65	161	98%	-9.6%	Direct Carbon Costs	-26.4%	-11.1%	Direct Carbon Costs	-25.2%	-3.4%	Physical Impact	-4.7%	
abrdn Strategic Bond Fund	Partially Aligned	1811	52	87	80%	-1.8%	Direct Carbon Costs	-2.4%	-1.0%	Direct Carbon Costs	-1.6%	0.0%	Physical Impact	-0.1%	
abrdn UK High Income Equity Fund	Partially Aligned	65	108	194	99%	-19.1%	Direct Carbon Costs	-31.5%	-18.7%	Direct Carbon Costs	-31.5%	-3.0%	Physical Impact	-6.1%	
Aegon Ethical Cautious Managed	Partially Aligned	109	24	55	80%	-3.0%	Direct Carbon Costs	-10.3%	-2.4%	Direct Carbon Costs	-11.1%	-1.3%	Physical Impact	-3.1%	
Aegon Ethical Corporate Bond	Partially Aligned	28	26	63	71%	-1.6%	Direct Carbon Costs	-2.6%	-1.1%	Direct Carbon Costs	-2.1%	-0.2%	Physical Impact	-0.5%	
Aegon Ethical Equity	Partially Aligned	51	23	45	95%	-3.7%	Direct Carbon Costs	-15.2%	-3.1%	Direct Carbon Costs	-16.6%	-2.0%	Physical Impact	-4.7%	
Aegon Investment Grade Bond	Partially Aligned	73	70	143	74%	-2.0%	Direct Carbon Costs	-3.0%	-1.4%	Direct Carbon Costs	-2.5%	-0.3%	Physical Impact	-0.6%	
Aegon Sterling Corporate Bond	Partially Aligned	117	42	93	73%	-0.4%	Direct Carbon Costs	-1.3%	-0.3%	Direct Carbon Costs	-1.3%	-0.2%	Physical Impact	-0.4%	
Aegon Strategic Bond	Partially Aligned	366	46	95	84%	-2.2%	Direct Carbon Costs	-3.6%	-1.9%	Direct Carbon Costs	-3.4%	-0.2%	Physical Impact	-0.4%	
Allianz Gilt Yield Fund	Partially Aligned	0	0	0	100%	-5.2%	Sovereign	-5.2%	-6.6%	Sovereign	-6.6%	-2.1%	Sovereign	-2.1%	
Aquila Connect (50:50) Global Equity	Partially Aligned	-	-	-	-	-	-	-	-		-	-	-	-	
Aquila Connect (70:30) Global Equity	Partially Aligned		-	-	-	-	-	-	-		-	-	-	-	
Aquila Connect Consensus	Partially Aligned		-	-	-	-	-	-	_		-	-	-	-	
Aquila Connect Emerging Markets	Partially Aligned		-	-	-	_	-	-	_		_	_	-	_	
Aquila Connect European Equity	Partially Aligned		_	_	_	_	-	-	_	-	_	_	-	_	
Aquila Connect Japanese Equity	Partially Aligned	-	-	_	-	-	-	-	-		-	-	-	_	
Aquila Connect Long Term (60:40 Global Equity		1421	89	143	99%	-8.3%	Direct Carbon Costs	-24.0%	-7.8%	Direct Carbon Costs	-24.3%	-2.3%	Physical Impact	-5.2%	
Aquila Connect Over 15 Years Corporate Bond			-	-	-	-	-	-	-	-	-	-	-	-	
Aquila Connect Over 15 Years UK Gilt	Partially Aligned	-	-	-	-	_	-	-	-	-	-	-	-		
Aquila Connect Over 5 Years UK Index Linked C		-	-	-	-	_	-	-	_	-	-	-	-		
Aquila Connect Overseas Consensus	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-	
Aquila Connect Pacific Rim Equity	Partially Aligned	-	-	_	_	-	-	-	-	-	-	-	-	_	
Aquila Connect US Equity	Partially Aligned	_	-	-	_	_	-	-	-	-	-	-	_	-	
Aquila Connect World ex UK	Partially Aligned	-	-	-	_	_	-	-	-	-	-	-	_		
Artemis Income	Partially Aligned	1861	34	53	98%	-4.2%	Direct Carbon Costs	-16.0%	-4.2%	Direct Carbon Costs	-16.7%	-1.5%	Physical Impact	-3.5%	
Artemis SmartGARP Global Emerging Markets		509	198	306	99%	-14.7%	Direct Carbon Costs	-29.4%	-11.7%	Direct Carbon Costs	-25.8%	-3.5%	Physical Impact	-7.6%	
Artemis SmartGARP Global Equity	Partially Aligned	720	98	136	100%	-11.7%	Direct Carbon Costs	-26.3%	-10.4%	Direct Carbon Costs	-25.7%	-2.4%	Physical Impact	-5.3%	
Arienna amarioake Global Equity	rundily Aligned	720	70	100	100/6	-11./ /0	Direct Curbon Costs	-20.370	-10.4/6	Direct Curbon Costs	-23.7 /0	-2.4/0	i nysicui impuci	-5.570	

Fund Identifiers	Governance, Strategy and Risk	Scope 1 & 2 Greenhouse	Carbon foo	Footprint otprint Scope 1 ons Intensity	Data Coverage %		Transition Scenario		Disorderl	(CVaR) Scenarion Scenarion (CVaR) Scenarion (CVaR)		Hot Hous	<b>&amp; Z</b> se World Scenarion sted Warming 3C	
	Management Framework	Gas Emissions Total Carbon Emissions (tCO2e)		Revenue Intensity	for Carbon Footprint fund information	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation &	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation &	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl Adaptation &
rtemis Strategic Bond Fund	Partially Aligned	401	48	97	84%	<b>(%)</b> -0.6%	Direct Carbon Costs	Abatement (%)	-1.7%	Direct Carbon Costs	Abatement (%) -2.5%	+0.4%	Physical Impact	<b>Abatement (%</b> +0.2%
rtemis UK Smaller Companies	Partially Aligned	563	67	89	98%	+2.7%	Direct Carbon Costs	-15.0%	+1.8%	Direct Carbon Costs	-17.9%	-0.9%	Physical Impact	-3.4%
rtemis UK Special Situations	Partially Aligned	393	71	105	98%	-5.6%	Direct Carbon Costs	-20.7%	-4.8%	Direct Carbon Costs	-21.5%	-1.0%	Physical Impact	-3.6%
rtemis US Select	Partially Aligned	901	40	190	96%	+16%	Direct Carbon Costs	-2.1%	+10.3%	Direct Carbon Costs	-9.2%	-3.7%	Physical Impact	-5.4%
S SICAV II - Global Inflation Linked Gov Bond	Partially Aligned	0	0	0	100%	+16.1%	Direct Carbon Costs	+16.1%	-2.7%	Sovereign	-2.7%	+1.9%	Physical Impact	+1.9%
scent Life Global Eq 60/40 (Herbert Smith)	Partially Aligned Partially Aligned	0	1	12	100%	-3.1%	- Direct Carbon Costs	-41.5%	-2.2%	- Direct Carbon Costs	-46.6%	-30.1%	- Physical Impact	-51.5%
XA ACT Framlington Clean Economy	Partially Aligned	11	65	391	100%	+13.9%	Direct Carbon Costs	-23.7%	+21.2%	Direct Carbon Costs	-21.3%	-2.0%	Physical Impact	-5.0%
XA Defensive Distribution	Partially Aligned	45	17	29	99%	+10.4%	Direct Carbon Costs	+4.7%	-2.4%	Direct Carbon Costs	-8.2%	-1.6%	Physical Impact	-2.5%
XA Framlington American Growth	Partially Aligned	148	12	75	99%	-8.7%	Direct Carbon Costs	-33.6%	-8.8%	Direct Carbon Costs	-36.6%	-3.8%	Physical Impact	-7.0%
XA Framlington Biotech	Partially Aligned	2	2	35	96%	-3.1%	Direct Carbon Costs	-41.9%	-3.5%	Direct Carbon Costs	-48.9%	-4.0%	Physical Impact	-6.4%
XA Framlington Emerging Markets	Partially Aligned	8	57	178	100%	-11.2%	Direct Carbon Costs	-31.0%	-10.3%	Direct Carbon Costs	-29.5%	-5.6%	Physical Impact	-10.3%
XA Framlington FinTech	Partially Aligned	0	2	7	98%	-0.8%	Direct Carbon Costs	-6.9%	-1.0%	Direct Carbon Costs	-8.0%	-3.3%	Physical Impact	-4.2%
XA Framilianton Global Sustainable Managed	Partially Aligned	411	31	77	99%	-0.7%	Direct Carbon Costs	-19.6%	-1.2%	Direct Carbon Costs	-21.8%	-2.2%	Physical Impact	-4.5%
XA Framlington Global Sustainable Managed (Closed to NB)  XA Framlington Global Technology	Partially Aligned Partially Aligned	164 81	9	77 46	99%	-0.7% -1.8%	Direct Carbon Costs  Direct Carbon Costs	-19.6% -23.7%	-1.2% -1.9%	Direct Carbon Costs  Direct Carbon Costs	-21.8% -25.5%	-2.2% -3.2%	Physical Impact Physical Impact	-4.5% -4.8%
XA Framington Global Technology  XA Framlington Global Thematics	Partially Aligned	37	35	192	100%	+2.5%	Direct Carbon Costs	-18.5%	+1%	Direct Carbon Costs	-23.3%	-3.3%	Physical Impact	-5.1%
XA Framlington Health	Partially Aligned	15	4	21	99%	-1.7%	Direct Carbon Costs	-30.7%	-2.0%	Direct Carbon Costs	-35.9%	-3.3%	Physical Impact	-5.6%
XA Framlington Japan	Partially Aligned	29	78	89	96%	-5.9%	Direct Carbon Costs	-25.5%	-7.5%	Direct Carbon Costs	-29.4%	-1.9%	Physical Impact	-6.4%
XA Framlington Managed Income	Partially Aligned	141	64	94	79%	-0.6%	Direct Carbon Costs	-1.4%	-0.4%	Direct Carbon Costs	-1.3%	-0.2%	Physical Impact	-0.7%
XA Framlington Monthly Income	Partially Aligned	267	120	200	79%	-9.3%	Direct Carbon Costs	-22.4%	-9.0%	Direct Carbon Costs	-22.0%	-1.4%	Physical Impact	-3.7%
XA Framlington UK Equity Income	Partially Aligned	430	58	116	99%	-4.1%	Direct Carbon Costs	-16.2%	-4.0%	Direct Carbon Costs	-16.9%	-1.8%	Physical Impact	-3.7%
XA Framlington UK Mid Cap	Partially Aligned	46	58	97	100%	-9.6%	Direct Carbon Costs	-30.4%	-9.0%	Direct Carbon Costs	-31.9%	-3.0%	Physical Impact	-6.2%
XA Framlington UK Select Opportunities	Partially Aligned	1063	83	115	94%	-13.7%	Direct Carbon Costs	-27.5%	-12.2%		-26.8%	-2.2%	Physical Impact	-4.6%
XA Framlington UK Smaller Companies	Partially Aligned	58	24	39	72%	-1.3%	Direct Carbon Costs	-27.6%	-1.3%	Direct Carbon Costs		-1.3%	Physical Impact	-4.7%
XA Framlington UK Sustainable Equity	Partially Aligned	61	21	48	99%	-1.3%	Direct Carbon Costs	-21.9%	-1.8%	Direct Carbon Costs		-2.4%	Physical Impact	-5.7%
XA Framlington UK Sustainable Equity (Closed to NB)	Partially Aligned	35	21	48	99%	-1.3%	Direct Carbon Costs	-21.9%	-1.8%		-24.2%	-2.4%	Physical Impact	-5.7%
XA Global High Income  XA Global Sustainable Distribution	Partially Aligned Partially Aligned	139	99	217	55% 99%	-3.4% +4%	Direct Carbon Costs	-5.2%	-2.0%		-3.8%	-0.2% -1.0%	Physical Impact	-0.5% -2.3%
XA Global Sustainable Distribution  XA IM Distribution	Partially Aligned Partially Aligned	642	15 40	64 70	99%	+4%	Direct Carbon Costs  Direct Carbon Costs	-7.0% -1.8%	-3.6% -0.2%		-15.6% -10.3%	-1.0%	Physical Impact Physical Impact	-2.3% -3.3%
XA IM Distribution (Closed to NB)	Partially Aligned	1570	40	70	99%	+8.1%	Direct Carbon Costs	-1.8%	-0.2%		-10.3%	-1.5%	Physical Impact	-3.3%
XA IM Ethical Distribution	Partially Aligned	35	6	17	100%	+4%	Direct Carbon Costs	-2.4%	-3.3%		-10.5%	-1.8%	Physical Impact	-3.2%
XA Lifetime Distribution	Partially Aligned	15	41	71	99%	+13.4%	Direct Carbon Costs	+3.1%	-1.7%		-12.2%	-2.2%	Physical Impact	-4.1%
XA Sterling Corporate Bond	Partially Aligned	48	58	116	69%	-1.0%	Direct Carbon Costs	-1.8%	-0.8%	Direct Carbon Costs	-1.7%	-0.3%	Physical Impact	-0.4%
XA Sterling Credit Short Duration Bond	Partially Aligned	70	49	79	84%	-0.3%	Direct Carbon Costs	-0.6%	-0.3%	Direct Carbon Costs	-0.5%	0.0%	Physical Impact	-0.1%
XA Sterling Index Linked Bond Fund	Partially Aligned	0	0	0	100%	+31.8%	Physical Impact	+31.8%	-12.4%	Sovereign	-12.4%	-4.8%	Sovereign	-4.8%
XA Sterling Strategic Bond	Partially Aligned	15	21	30	92%	-3.6%	Sovereign	-3.9%	-6.0%	Sovereign	-6.2%	-2.5%	Sovereign	-2.6%
XA Sterling Strategic Bond Fund	Partially Aligned	495	21	30	92%	-3.6%	Sovereign	-3.9%	-6.0%	Sovereign	-6.2%	-2.5%	Sovereign	-2.6%
XA US Short Duration High Yield	Partially Aligned	7	103	161	73%	-2.1%	Direct Carbon Costs	-3.7%	-1.1%	Direct Carbon Costs	-2.8%	-0.2%	Physical Impact	-0.3%
illie Gifford Emerging Markets Leading Companies	Partially Aligned	363	147	241	100%	-17.7%	Direct Carbon Costs	-30.8%	-14.6%	Direct Carbon Costs	-27.5%	-4.2%	Physical Impact	-7.6%
aillie Gifford Japanese aillie Gifford Managed	Partially Aligned Partially Aligned	531 6738	37 46	46 95	100% 97%	-6.8% -4.3%	Direct Carbon Costs  Direct Carbon Costs	-25.1% -20.1%	-6.7% -3.8%		-26.3% -21.3%	-2.1% -1.8%	Physical Impact Physical Impact	-5.7% -3.8%
aring Europe Select Trust	Partially Aligned	3	38	66	99%	+0.9%	Direct Carbon Costs	-18.0%	-0.1%	Direct Carbon Costs	-20.0%	-1.0%	Physical Impact	-3.8%
ackrock Continental European	Partially Aligned	13	4	16	97%	-3.0%	Direct Carbon Costs	-15.9%	-3.0%		-17.5%	-1.8%	Physical Impact	-3.0%
ackrock Continental European Income Fund	Partially Aligned	231	68	141	98%	-9.6%	Direct Carbon Costs	-20.9%	-8.5%		-21.3%	-1.2%	Physical Impact	-2.7%
ackRock European Dynamic	Partially Aligned	822	43	119	97%	-13.0%	Direct Carbon Costs	-26.8%	-11.7%	Direct Carbon Costs	-27.0%	-1.7%	Physical Impact	-3.5%
ackRock Gold & General	Partially Aligned	1397	121	399	97%	-2.2%	Direct Carbon Costs	-47.5%	-3.3%	Direct Carbon Costs	-48.1%	-8.3%	Physical Impact	-12.3%
ackRock Institutional Sterling Liquidity (L-ILS)	Partially Aligned	3	1	3	87%	0.0%	Direct Carbon Costs	0.0%	0.0%	Direct Carbon Costs	0.0%	0.0%	Physical Impact	0.0%
ackRock UK Absolute Alpha	Partially Aligned	117	116	121	99%	-17.9%	Direct Carbon Costs	-29.1%	-15.5%	Direct Carbon Costs	-27.4%	-2.5%	Physical Impact	-4.8%
ackRock UK Smaller Companies	Partially Aligned	746	76	111	90%	-5.9%	Direct Carbon Costs	-30.9%	-5.2%	Direct Carbon Costs	-33.3%	-1.4%	Physical Impact	-5.0%
ackRock UK Special Situations	Partially Aligned	733	85	116	98%	-10.0%	Direct Carbon Costs	-28.9%	-8.9%		-30.3%	-1.5%	Physical Impact	-4.4%
NY Mellon Asian Income	Partially Aligned	321	85	243	98%	+17.9%	Direct Carbon Costs	+3.3%	+7.2%		-6.5%	-4.6%	Physical Impact	-9.9%
NY Mellon Emerging Income Fund	Partially Aligned	6	29	93	97%	-1.8%	Direct Carbon Costs	-16.6%	-2.8%		-16.1%	-4.5%	Physical Impact	-8.1%
NY Mellon Global Equity Fund  NY Mellon Global Income Fund	Partially Aligned Partially Aligned	218 1698	24 56	67 174	100%	+24.2%	Direct Carbon Costs  Direct Carbon Costs	+7.9%	+18.3%	Direct Carbon Costs  Direct Carbon Costs	+0.5%	-2.7% -2.2%	Physical Impact Physical Impact	-4.4% -3.9%
NY Mellon International Bond Fund	Partially Aligned	3	0	2	95%	-3.8%	Sovereign Sovereign	-3.8%	-4.2%	Sovereign Sovereign	-4.2%	+1.7%	Physical Impact	+1.7%
NY Mellon Long Term Global Equity	Partially Aligned	78	17	87	100%	-6.1%	Direct Carbon Costs	-17.6%	-5.9%	Direct Carbon Costs	-19.0%	-2.9%	Physical Impact	-4.2%
NY Mellon Multi-Asset Growth Fund	Partially Aligned	1402	35	93	100%	+14%	Direct Carbon Costs	-2.2%	+9.6%	Direct Carbon Costs	-7.1%	-1.9%	Physical Impact	-3.6%
NY Mellon Real Return	Partially Aligned	143	49	166	98%	+13%	Direct Carbon Costs	+3.7%	+9%	Direct Carbon Costs	-0.8%	-1.1%	Physical Impact	-2.8%
NY Mellon UK Equity Fund	Partially Aligned	545	73	103	100%	0.0%	Direct Carbon Costs	-16.3%	-0.8%	Direct Carbon Costs	-17.6%	-2.1%	Physical Impact	-4.4%
American Select Fund	Partially Aligned	685	42	161	99%	-13.8%	Direct Carbon Costs	-32.8%	-13.4%	Direct Carbon Costs	-34.3%	-3.7%	Physical Impact	-8.7%
European Select Fund	Partially Aligned	36	11	38	100%	+0.9%	Direct Carbon Costs	-15.0%	+1%	Direct Carbon Costs		-1.7%	Physical Impact	-3.1%
Global Select Fund	Partially Aligned	343	47	129	100%	-11.2%	Direct Carbon Costs	-26.1%	-10.2%		-26.4%	-3.3%	Physical Impact	-5.2%
UK Equity Income Fund	Partially Aligned	592 344	28	130	97%	-2.7%	Direct Carbon Costs	-19.2%	-2.5%		-20.3%	-1.3%	Physical Impact	-2.7%
UK Fund	Partially Aligned Partially Aligned	344	92	139	97%	-10.8%	Direct Carbon Costs	-27.4%	-10.2%	Direct Carbon Costs	-27.6%	-2.3%	Physical Impact	-5.1%
derated Hermes Asia ex-Japan Equity Fund	Partially Aligned Partially Aligned	1224	255	190	100%	-19.2%	- Direct Carbon Costs	-37.9%	-16.1%	- Direct Carbon Costs	-34.3%	-4.7%	- Physical Impact	-10.1%
derated Hermes US SMID Equity Fund	Partially Aligned	641	40	128	96%	+0.3%	Direct Carbon Costs	-21.7%	+0.2%		-24.6%	-2.4%	Physical Impact	-3.8%
lelity American Fund	Partially Aligned	139	16	54	100%	-5.8%	Direct Carbon Costs	-20.7%	-6.0%		-23.3%	-3.1%	Physical Impact	-4.8%
delity Asia Fund	Partially Aligned	880	40	148	99%	-9.5%	Direct Carbon Costs	-23.6%	-9.4%	Direct Carbon Costs	-23.2%	-6.3%	Physical Impact	-11.0%
elity Asia Pacific Opportunities	Partially Aligned	395	50	115	99%	-6.5%	Direct Carbon Costs	-25.0%	-6.2%	Direct Carbon Costs	-24.3%	-5.0%	Physical Impact	-8.7%
elity Emerging Markets Fund	Partially Aligned	580	57	111	97%	-5.7%	Direct Carbon Costs	-25.4%	-5.3%	Direct Carbon Costs	-24.3%	-5.1%	Physical Impact	-9.0%
lelity Enhanced Income Fund	Partially Aligned	15	79	132	98%	-5.6%	Direct Carbon Costs	-20.4%	-5.9%	Direct Carbon Costs	-21.0%	-1.8%	Physical Impact	-4.5%
lelity European Fund	Partially Aligned	1011	35	78	97%	-3.8%	Direct Carbon Costs	-16.3%	-2.9%	Direct Carbon Costs	-16.5%	-1.5%	Physical Impact	-3.7%
elity European Fund (Elite)	Partially Aligned	298	35	78	97%	-3.8%	Direct Carbon Costs	-16.3%	-2.9%		-16.5%	-1.5%	Physical Impact	-3.7%
lelity Global Dividend Fund	Partially Aligned	109	42	102	100%	+12.8%	Direct Carbon Costs	-2.6%	+11.1%	Direct Carbon Costs	-4.6%	-1.9%	Physical Impact	-3.4%
lelity Global Special Situations	Partially Aligned	652	54	119	98%	+8.2%	Direct Carbon Costs	-11.2%	+3.1%		-16.9%	-2.4%	Physical Impact	-4.7%
lelity Multi Asset Open Strategic	Partially Aligned	173	77	153	85%	-1.3%	Direct Carbon Costs	-14.0%	-0.6%		-13.8%	-0.8%	Physical Impact	-2.2%
delity Special Situations	Partially Aligned	797	67	90	94%	-3.3%	Direct Carbon Costs	-19.2%	-3.8%		-20.2%	-1.4%	Physical Impact	-3.3%
lelity Sustainable Moneybuilder Income	Partially Aligned	108	42	102	55%	-1.2%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-0.5%	Physical Impact	-0.7%
st Sentier Global Listed Infrastructure Fund	Partially Aligned Partially Aligned	2796	274	1487	100%	-72.9% -3.8%	Direct Carbon Costs	-83.8%	-64.2%		-74.3% -19.7%	-3.0%	Physical Impact	-6.1% -9.2%
SA Asia Focus Fund F Martin Currie UK Mid Cap Fund	Partially Aligned Partially Aligned	113 52	23	58 32	100%	-3.8% +0.1%	Direct Carbon Costs  Direct Carbon Costs	-20.1% -17.5%	-4.1% 0.0%		-19.7% -19.8%	-5.5% -2.3%	Physical Impact Physical Impact	-9.2% -5.3%
F Martin Currie UK Mia Cap Funa  F Martin Currie UK Smaller Companies	Partially Aligned Partially Aligned	155	31	60	75%	+0.1%	Direct Carbon Costs  Direct Carbon Costs	-17.5%	-1.7%		-19.8%	-2.3%	Physical Impact Physical Impact	-3.3%
AM Star China Equity	Partially Aligned Partially Aligned	39	26	28	100%	-1.7%	Direct Carbon Costs  Direct Carbon Costs	-19.2%	-5.4%		-22.1%	-5.9%	Physical Impact Physical Impact	-2.9%
oldman Sachs Emerging Markets Equity	Partially Aligned	142	51	124	96%	-6.2%	Direct Carbon Costs	-20.7 %	-5.1%		-20.7 %	-5.8%	Physical Impact	-9.9%
BBC Islamic Global Equity Index	Partially Aligned	273	27	79	100%	-7.7%		-25.6%	-7.3%	Direct Carbon Costs		-3.0%	Physical Impact	

Fund Name	Strategy and Risk	Scope 1 & 2 Greenhouse	Carbon foo	Footprint otprint Scope 1 ons Intensity	Data Coverage %		Transition Scenario ted warming 1.5C o		Disorder	c (CVaR) Scenarion  Transition Scenarion  CC or below)		Hot Hous	se World Scenarions ted Warming 3C	
	Management Framework	Gas Emissions Total Carbon Emissions (tCO2e)		Revenue Intensity	for Carbon Footprint fund information	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation &	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation &	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl Adaptation &
HSBC World Selection Balanced	Partially Aligned	156	77	169	97%	-8.8%	Direct Carbon Costs	<b>Abatement (%)</b> -20.8%	<b>(%)</b> -7.9%	Direct Carbon Costs	<b>Abatement (%)</b> -20.7%	-2.1%	Physical Impact	Abatement (%
ISBC World Selection Cautious	Partially Aligned	6	35	76	96%	-5.5%	Direct Carbon Costs	-9.1%	-4.8%	Direct Carbon Costs	-8.6%	0.0%	Physical Impact	-0.7%
ISBC World Selection Dynamic	Partially Aligned	202	86	193	98%	-10.0%	Direct Carbon Costs	-25.0%	-8.9%	Direct Carbon Costs	-24.9%	-2.8%	Physical Impact	-5.5%
nvesco Corporate Bond Fund (UK)	Partially Aligned	1015	45	85	87%	-0.3%	Direct Carbon Costs	-1.3%	-0.3%	Direct Carbon Costs	-1.4%	-0.4%	Physical Impact	-0.6%
nvesco Distribution Fund (UK)	Partially Aligned	662	35	70	87%	+2%	Direct Carbon Costs	-5.7%	+1.8%	Direct Carbon Costs	-6.3%	-0.4%	Physical Impact	-1.6%
nvesco European Equity Fund (UK)	Partially Aligned	3555	267	243	100%	-23.7%	Direct Carbon Costs	-38.2%	-18.1%	Direct Carbon Costs	-32.9%	-0.5%	Physical Impact	-2.2%
nvesco Global Smaller Companies Fund (UK)	Partially Aligned	472	68	126	94%	-2.9%	Direct Carbon Costs	-28.4%	-2.7%		-29.9%	-2.8%	Physical Impact	-6.3%
nvesco Monthly Income Plus Fund (UK)	Partially Aligned	585	49	78	76%	-0.3%	Direct Carbon Costs	-3.1%	+0.2%		-2.7%	0.0%	Physical Impact	-0.4%
nvesco Resp Japan Equity Value Discovery Fnd (UK)	Partially Aligned	6	45	47	100%	-6.4%	Direct Carbon Costs	-28.2%	-6.4%	Direct Carbon Costs	-29.4%	-2.6%	Physical Impact	-7.3%
nvesco UK Equity High Income Fund (UK)	Partially Aligned	4355	112	173	99%	-0.3%	Direct Carbon Costs	-15.9%	-1.0%	Direct Carbon Costs	-17.3%	-1.9%	Physical Impact	-4.9%
nvesco UK Equity Income Fund (UK)	Partially Aligned	666	118	174	99%	-5.3%	Direct Carbon Costs	-22.8%	-5.2%	Direct Carbon Costs	-23.4%	-2.0%	Physical Impact	-5.0%
Shares Continental European Equity Index Fund	Partially Aligned	727	94	139	99%	-4.9%	Direct Carbon Costs	-21.0%	-4.4%	Direct Carbon Costs	-21.5%	-1.3%	Physical Impact	-2.9%
Shares Corporate Bond Index Fund	Partially Aligned	214	197	77	78% 98%	-0.8% -15.2%	Direct Carbon Costs	-1.7%	-0.5% -12.9%		-1.4%	-0.2% -6.4%	Physical Impact	-0.3% -11.9%
hares Emerging Markets Equity Index Fund hares Environment & Low Carb Tilt Real Estate Index	Partially Aligned	230	7	466 72	99%	-13.2%	Direct Carbon Costs  Direct Carbon Costs	-34.4% -38.4%	-12.9%	Direct Carbon Costs  Direct Carbon Costs	-31.0% -39.4%	-10.0%	Physical Impact	-11.9%
Shares ESG Overseas Corporate Bond Index (UK)	Partially Aligned Partially Aligned	101	37	80	94%	-14.4%	Direct Carbon Costs	-36.4%	-0.6%	Direct Carbon Costs  Direct Carbon Costs	-39.4%	-0.1%	Physical Impact Physical Impact	-0.2%
hares Index Linked Gilt Index Fund	Partially Aligned	0	0	0	100%	+30.9%	Physical Impact	+30.9%	-10.6%	Sovereign	-10.6%	-3.9%	Sovereign	-3.9%
hares Japan Equity Index Fund	Partially Aligned	615	93	100	100%	-12.9%	Direct Carbon Costs	-32.4%	-12.2%	Direct Carbon Costs	-33.2%	-2.8%	Physical Impact	-8.1%
inares Japan Equity Index Fund Shares North American Equity Index Fund	Partially Aligned	4198	45	166	100%	-12.9%	Direct Carbon Costs	-32.4%	-9.4%	Direct Carbon Costs	-28.0%	-3.1%	Physical Impact	-5.1%
hares Overseas Government Bond Index Fund	Partially Aligned		0	0	100%	-5.9%	Sovereign Sovereign	-5.9%	-3.4%	Sovereign Sovereign	-3.4%	+1.8%	Physical Impact	+1.8%
		0	-											
hares Pacific ex Japan Equity Index Fund hares UK Equity Index Fund	Partially Aligned Partially Aligned	333 14630	124 96	281 139	99%	-12.5% -8.7%	Direct Carbon Costs  Direct Carbon Costs	-31.7% -23.3%	-12.2% -7.9%	Direct Carbon Costs	-30.3% -23.2%	-5.2% -2.1%	Physical Impact Physical Impact	-10.0% -5.0%
Shares UK Equity Index Fund Shares UK Gilts All Stocks Index Fund	Partially Aligned Partially Aligned	0	96	0	100%	-8.7% -5.0%	Direct Carbon Costs Sovereign	-23.3% -5.0%	-7.9% -6.0%	Direct Carbon Costs Sovereign	-23.2% -6.0%	-2.1% -2.6%	Physical Impact Sovereign	-5.0% -2.6%
anus Henderson Cautious Managed Fund	Partially Aligned Partially Aligned	194	52		91%	-5.0% -7.7%	Direct Carbon Costs	-5.0%	-0.0% -7.3%	Direct Carbon Costs	-6.0%	-2.6%	Physical Impact	-2.6%
anus Henderson Cautious Managed Fund anus Henderson Emerging Markets Opportunities	Partially Aligned Partially Aligned	194	35	90 250	91%	-7.7% -6.5%	Direct Carbon Costs  Direct Carbon Costs	-14.9% -25.6%	-7.3% -7.1%	Direct Carbon Costs  Direct Carbon Costs		-5.9%	Physical Impact Physical Impact	-2.6% -11.0%
		105 3097	35 245		100%							-5.9% -1.5%		
anus Henderson European Selected Opportunities	Partially Aligned			428		-30.2%	Direct Carbon Costs	-46.0% -2.4%	-26.4%		-42.7% -2.5%		Physical Impact	-3.9%
anus Henderson Fixed Interest Monthly Income anus Henderson Strategic Bond Fund (Elite)	Partially Aligned Partially Aligned	37	6	28	77%	-0.6%	Direct Carbon Costs	-2.4%	-0.4%	Direct Carbon Costs	-2.5%	0.0%	Physical Impact	-0.2%
•		204	07	144	- 00%	10.79/	- Disast Cook on Cook	20.79/	0.19/	- Discort Court on Court	24 29/	2 79/	Physical Issues	4 00/
PM Emerging Markets Income PM GRP Standard Money Market VNAV Fund	Partially Aligned	286	87	144	99%	-10.7%	Direct Carbon Costs	-28.7%	-9.1% 0.0%		-26.3%	-3.7%	Physical Impact	-6.9%
PM GBP Standard Money Market VNAV Fund PM Natural Resources	Partially Aligned	2899	0 288	503	94%	0.0%	Direct Carbon Costs	0.0%	0.0%	Direct Carbon Costs	0.0%	0.0%	Physical Impact	0.0%
	Partially Aligned			503	99%	-71.0%	Direct Carbon Costs	-92.0%	-65.0%		-84.6%	-2.8%	Physical Impact	-7.6%
PM US Equity Income	Partially Aligned	1294	59	288	100%	-25.2%	Direct Carbon Costs	-40.3%	-23.4%		-40.5%	-3.0%	Physical Impact	-4.7%
PM US Select Fund	Partially Aligned	1332	35	197	100%	-13.0%	Direct Carbon Costs	-29.9%	-12.5%	Direct Carbon Costs	-31.5%	-3.3%	Physical Impact	-5.6%
upiter China Fund	Partially Aligned	33	48	223	100%	-7.1%	Direct Carbon Costs	-28.5%	-7.4%		-28.3%	-7.6%	Physical Impact	-16.4%
upiter Ecology Fund	Partially Aligned	280	81	247	100%	+11.6%	Direct Carbon Costs	-19.4%	+13.6%		-21.0%	-2.5%	Physical Impact	-4.9%
upiter European Fund	Partially Aligned	177	15	47	99%	-0.4%	Direct Carbon Costs	-12.6%	-0.2%	Direct Carbon Costs	-13.8%	-1.9%	Physical Impact	-3.3%
upiter Financial Opportunities	Partially Aligned	4	1	4	100%	-0.7%	Direct Carbon Costs	-2.5%	-0.8%		-2.8%	-2.1%	Physical Impact	-2.7%
upiter Global Emerging Markets	Partially Aligned	2	8	40	99%	-1.6%	Direct Carbon Costs	-14.0%	-1.6%		-13.6%	-5.7%	Physical Impact	-8.6%
upiter Income Trust Fund	Partially Aligned	1022	103	159	100%	-15.7%	Direct Carbon Costs	-28.7%	-14.5%		-28.1%	-1.5%	Physical Impact	-4.2%
upiter India Fund	Partially Aligned	478	217	345	96%	-12.9%	Direct Carbon Costs	-35.9%	-12.4%		-34.4%	-9.7%	Physical Impact	-12.5%
upiter Investment Grade Bond Fund	Partially Aligned	162	42	117	72%	-1.8%	Direct Carbon Costs	-2.9%	-2.2%		-3.3%	-1.0%	Sovereign	-1.1%
upiter Japan Income	Partially Aligned	263	41	67	96%	-0.9%	Direct Carbon Costs	-19.5%	-1.8%		-21.4%	-1.9%	Physical Impact	-5.2%
upiter Multi-Asset Income Fund	Partially Aligned	652	137	227	84%	-9.2%	Direct Carbon Costs	-15.5%	-7.7%		-14.3%	-0.9%	Physical Impact	-2.3%
upiter Strategic Bond	Partially Aligned	1898	88	160	60%	-3.7%	Direct Carbon Costs	-4.8%	-2.3%		-3.3%	+1.8%	Physical Impact	+1.7%
upiter UK Alpha Fund	Partially Aligned	94	110	136	97%	-8.4%	Direct Carbon Costs	-25.6%	-6.7%		-25.4%	-1.5%	Physical Impact	-4.8%
upiter UK Growth Fund	Partially Aligned	34	13	26	100%	-1.1%	Direct Carbon Costs		-1.1%	Direct Carbon Costs		-2.2%	Physical Impact	
upiter UK Mid Cap Fund	Partially Aligned	182	21	54	100%	-4.0%	Direct Carbon Costs	-17.9%	-4.3%	Direct Carbon Costs	-20.7%	-3.3%	Physical Impact	-7.3%
upiter UK Special Situations	Partially Aligned	2960	105	158	100%	-14.8%	Direct Carbon Costs	-28.4%	-13.7%	Direct Carbon Costs	-27.7%	-1.9%	Physical Impact	-4.9%
&G All Stocks Gilt Index Trust	Partially Aligned	0	0	0	100%	-5.0%	Sovereign	-5.0%	-6.4%	Sovereign	-6.4%	-2.8%	Sovereign	-2.8%
&G Sterling Corporate Bond Index Fund	Partially Aligned	36	15	28	77%	-0.7%	Direct Carbon Costs	-1.6%	-0.6%		-1.5%	-0.2%	Physical Impact	-0.3%
azard Emerging Markets Fund	Partially Aligned	1556	294	370	100%	-18.8%	Direct Carbon Costs	-31.5%	-15.1%		-27.2%	-2.8%	Physical Impact	-5.1%
azard European Alpha	Partially Aligned	329	59	134	100%	-10.6%	Direct Carbon Costs	-26.3%	-9.2%		-26.1%	-0.9%	Physical Impact	-2.5%
azard European Smaller Companies Fund	Partially Aligned	242	39	53	93%	-1.8%	Direct Carbon Costs	-25.0%	-1.9%	Direct Carbon Costs	-27.3%	-1.1%	Physical Impact	-3.4%
egal & General UK Property Fund	Partially Aligned	1	1	14	97%	-7.2%	Direct Carbon Costs	-25.8%	-6.3%	Direct Carbon Costs	-27.8%	-15.5%	Physical Impact	-34.3%
F Equity Income Fund	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-
F Lindsell Train UK Equity	Partially Aligned	160	5	19	100%	-2.4%	Direct Carbon Costs	-17.8%	-2.6%		-18.8%	-2.8%	Physical Impact	-4.6%
F Odey Opus Fund	Partially Aligned	531	204	358	94%	-42.4%	Direct Carbon Costs	-59.8%	-38.4%		-54.8%	-4.6%	Physical Impact	-11.7%
GIM Global Equity Fixed Wts 50:50 Index (CR)	Partially Aligned	1219	84	142	99%	-8.9%	Direct Carbon Costs	-24.4%	-8.3%		-24.6%	-2.2%	Physical Impact	-4.9%
GIM Global Equity Fixed Wts 60:40 Index (CJ)	Partially Aligned	66	87	138	99%	-8.9%	Direct Carbon Costs	-24.0%	-8.2%		-24.2%	-2.2%	Physical Impact	-4.9%
GIM Multi Asset (AB)	Partially Aligned	172	61	188	97%	-3.0%	Direct Carbon Costs	-14.1%	-6.0%		-17.6%	-2.1%	Physical Impact	-4.7%
ife abrdn Asia Pacific Equity Fund	Partially Aligned	35	65	229	100%	-8.2%	Direct Carbon Costs	-23.2%	-6.4%	Direct Carbon Costs	-21.4%	-5.4%	Physical Impact	-9.4%
ife abrdn Emerging Markets Equity Fund	Partially Aligned	59	78	246	100%	-8.9%	Direct Carbon Costs	-23.3%	-7.4%		-21.8%	-5.1%	Physical Impact	-8.8%
ife abrdn Global Absolute Return Strategies Fund	Partially Aligned	46	26	52	94%	-4.5%	Direct Carbon Costs	-12.3%	-3.3%		-11.5%	0.0%	Physical Impact	-0.6%
ife abrdn Strategic Bond Fund	Partially Aligned	695	52	87	80%	-1.8%	Direct Carbon Costs	-2.4%	-1.0%		-1.6%	0.0%	Physical Impact	-0.1%
ife Aegon Ethical Corporate Bond	Partially Aligned	58	26	63	71%	-1.6%	Direct Carbon Costs	-2.6%	-1.1%		-2.1%	-0.2%	Physical Impact	-0.5%
ife Aegon Ethical Equity	Partially Aligned	47	23	45	95%	-3.7%	Direct Carbon Costs	-15.2%	-3.1%	Direct Carbon Costs	-16.6%	-2.0%	Physical Impact	-4.7%
ife Aegon Investment Grade Bond	Partially Aligned	3	70	143	74%	-2.0%	Direct Carbon Costs	-3.0%	-1.4%	Direct Carbon Costs	-2.5%	-0.3%	Physical Impact	-0.6%
ife Aegon Sterling Corporate Bond	Partially Aligned	46	42	93	73%	-0.4%	Direct Carbon Costs	-1.3%	-0.3%	Direct Carbon Costs	-1.3%	-0.2%	Physical Impact	-0.4%
ife Artemis Income	Partially Aligned	868	34	53	98%	-4.2%	Direct Carbon Costs	-16.0%	-4.2%	Direct Carbon Costs	-16.7%	-1.5%	Physical Impact	-3.5%
fe Artemis SmartGARP Global Emerging Markets	Partially Aligned	115	198	306	99%	-14.7%	Direct Carbon Costs	-29.4%	-11.7%	Direct Carbon Costs	-25.8%	-3.5%	Physical Impact	-7.6%
fe Artemis Strategic Bond Fund	Partially Aligned	356	48	97	84%	-0.6%	Direct Carbon Costs	-1.4%	-1.7%	Direct Carbon Costs	-2.5%	+0.4%	Physical Impact	+0.2%
fe Artemis US Select	Partially Aligned	220	40	190	96%	+16%	Direct Carbon Costs	-2.1%	+10.3%	Direct Carbon Costs	-9.2%	-3.7%	Physical Impact	-5.4%
fe AS SICAV II - Global Inflation Lkd Gov Bond	Partially Aligned	0	0	0	100%	+16.1%	Direct Carbon Costs	+16.1%	-2.7%	Sovereign	-2.7%	+1.9%	Physical Impact	+1.9%
fe Aviva Investors UK Property Feeder Fund	Partially Aligned	0	1	12	100%	-3.1%	Direct Carbon Costs	-41.5%	-2.2%	Direct Carbon Costs	-46.6%	-30.1%	Physical Impact	-51.5%
fe AXA ACT Framlington Clean Economy	Partially Aligned	1	65	391	100%	+13.9%	Direct Carbon Costs	-23.7%	+21.2%	Direct Carbon Costs	-21.3%	-2.0%	Physical Impact	-5.0%
fe AXA Defensive Distribution	Partially Aligned	71	17	29	99%	+10.4%	Direct Carbon Costs	+4.7%	-2.4%	Direct Carbon Costs	-8.2%	-1.6%	Physical Impact	-2.5%
fe AXA Framlington American Growth	Partially Aligned	41	12	75	99%	-8.7%	Direct Carbon Costs	-33.6%	-8.8%		-36.6%	-3.8%	Physical Impact	-7.0%
fe AXA Framlington Biotech	Partially Aligned	1	2	35	96%	-3.1%	Direct Carbon Costs	-41.9%	-3.5%		-48.9%	-4.0%	Physical Impact	-6.4%
fe AXA Framlington Emerging Markets	Partially Aligned	16	57	178	100%	-11.2%	Direct Carbon Costs	-31.0%	-10.3%		-29.5%	-5.6%	Physical Impact	-10.3%
fe AXA Framlington FinTech	Partially Aligned	0	2	7	98%	-0.8%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-3.3%	Physical Impact	-4.2%
fe AXA Framlington Global Sustainable Managed	Partially Aligned	187	31	77	99%	-0.7%	Direct Carbon Costs	-19.6%	-1.0%		-21.8%	-2.2%	Physical Impact	-4.2%
fe AXA Framlington Global Technology	Partially Aligned	14	9	46	98%	-1.8%	Direct Carbon Costs	-19.0%	-1.2%		-25.5%	-3.2%	Physical Impact	-4.8%
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fe AXA Framlington Global Thematics	Partially Aligned	19	35	192	100%	+2.5%	Direct Carbon Costs	-18.5%	+1%		-21.2%	-3.3%	Physical Impact	-5.1%
ife AXA Framlington Health	Partially Aligned	2	4	21	99%	-1.7%	Direct Carbon Costs	-30.7%	-2.0%		-35.9%	-3.3%	Physical Impact	-5.6%
fe AXA Framilington Japan	Partially Aligned	6	78	89	96%	-5.9%	Direct Carbon Costs	-25.5%	-7.5%		-29.4%	-1.9%	Physical Impact	-6.4%
fe AXA Framlington Managed Income	Partially Aligned	93	64	94	79%	-0.6%	Direct Carbon Costs		-0.4%	Direct Carbon Costs		-0.2%	Physical Impact	-0.7%
ife AXA Framlington Monthly Income	Partially Aligned	129	120	200	79%	-9.3%	Direct Carbon Costs	-22 4%	-9.0%	Direct Carbon Costs	22 0%	-1.4%	Physical Impact	-3.7%

und Name	Governance, Strategy and Risk	Scope 1 & 2 Greenhouse	Carbon foo	Tootprint otprint Scope 1 ons Intensity	Data Coverage %		Transition Scenario		Disorder	k (CVaR) Scenarion (CVaR) Scenarion (CVaR) (CVaR) (CVAR)		Hot Hous	& Z se World Scenarions sted Warming 3C	
	Management Framework	Gas Emissions Total Carbon Emissions (tCO2e)		Revenue Intensity	for Carbon Footprint fund information	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value	Main Impact	Potential Impact on Value (%) exc Adaptation & Abatement (%)
ife AXA Framlington UK Equity Income	Partially Aligned	189	58	116	99%	-4.1%	Direct Carbon Costs	-16.2%	-4.0%	Direct Carbon Costs	-16.9%	-1.8%	Physical Impact	-3.7%
fe AXA Framlington UK Mid Cap	Partially Aligned	27	58	97	100%	-9.6%	Direct Carbon Costs	-30.4%	-9.0%	Direct Carbon Costs	-31.9%	-3.0%	Physical Impact	-6.2%
fe AXA Framlington UK Select Opportunities	Partially Aligned	515	83	115	94%	-13.7%	Direct Carbon Costs	-27.5%	-12.2%	Direct Carbon Costs	-26.8%	-2.2%	Physical Impact	-4.6%
fe AXA Framilia stars LIK Sustainable Facility	Partially Aligned	19	24	39	72%	-1.3%	Direct Carbon Costs	-27.6%	-1.3%	Direct Carbon Costs	-30.2%	-1.3%	Physical Impact	-4.7%
fe AXA Framlington UK Sustainable Equity fe AXA Global High Income	Partially Aligned Partially Aligned	24 77	99	48 21 <i>7</i>	99% 55%	-1.3% -3.4%	Direct Carbon Costs  Direct Carbon Costs	-21.9% -5.2%	-1.8% -2.0%	Direct Carbon Costs  Direct Carbon Costs	-24.2% -3.8%	-2.4% -0.2%	Physical Impact Physical Impact	-5.7% -0.5%
fe AXA Global Fright income  fe AXA Global Sustainable Distribution	Partially Aligned	105	15	64	99%	+4%	Direct Carbon Costs		-3.6%	Direct Carbon Costs	-15.6%	-1.0%	Physical Impact	-2.3%
fe AXA Global Sustainable Distribution (Clsd NB)	Partially Aligned	67	15	64	99%	+4%	Direct Carbon Costs	-7.0%	-3.6%	Direct Carbon Costs	-15.6%	-1.0%	Physical Impact	-2.3%
fe AXA IM Distribution	Partially Aligned	873	40	70	99%	+8.1%	Direct Carbon Costs	-1.8%	-0.2%	Direct Carbon Costs	-10.3%	-1.5%	Physical Impact	-3.3%
fe AXA IM Distribution (Closed to NB)	Partially Aligned	1503	40	70	99%	+8.1%	Direct Carbon Costs	-1.8%	-0.2%	Direct Carbon Costs	-10.3%	-1.5%	Physical Impact	-3.3%
fe AXA IM Ethical Distribution	Partially Aligned	55	6	17	100%	+4%	Direct Carbon Costs	-2.4%	-3.3%	Direct Carbon Costs	-10.5%	-1.8%	Physical Impact	-3.2%
fe AXA Lifetime Distribution	Partially Aligned	29	41	71	99%	+13.4%	Direct Carbon Costs	+3.1%	-1.7%	Direct Carbon Costs	-12.2%	-2.2%	Physical Impact	-4.1%
fe AXA Sterling Corporate Bond	Partially Aligned	45	58	116	69%	-1.0%	Direct Carbon Costs	-1.8%	-0.8%	Direct Carbon Costs	-1.7%	-0.3%	Physical Impact	-0.4%
e AXA Sterling Credit Short Duration Bond e AXA Sterling Index Linked Bond Fund	Partially Aligned Partially Aligned	76	0	79	100%	-0.3% +31.8%	Direct Carbon Costs  Physical Impact	-0.6% +31.8%	-0.3% -12.4%	Direct Carbon Costs Sovereign	-0.5% -12.4%	0.0%	Physical Impact Sovereign	-0.1% -4.8%
e AXA Sterling Strategic Bond	Partially Aligned	6	21	30	92%	-3.6%	Sovereign	-3.9%	-6.0%	Sovereign	-6.2%	-2.5%	Sovereign	-2.6%
e AXA Sterling Strategic Bond Fund	Partially Aligned	60	21	30	92%	-3.6%	Sovereign	-3.9%	-6.0%	Sovereign	-6.2%	-2.5%	Sovereign	-2.6%
fe AXA US Short Duration High Yield	Partially Aligned	5	103	161	73%	-2.1%	Direct Carbon Costs	-3.7%	-1.1%	Direct Carbon Costs	-2.8%	-0.2%	Physical Impact	-0.3%
e Baillie Gifford Emerging Markets Leading Cos	Partially Aligned	81	147	241	100%	-17.7%	Direct Carbon Costs	-30.8%	-14.6%	Direct Carbon Costs	-27.5%	-4.2%	Physical Impact	-7.6%
e Baillie Gifford Japanese Fund	Partially Aligned	116	37	46	100%	-6.8%	Direct Carbon Costs	-25.1%	-6.7%	Direct Carbon Costs	-26.3%	-2.1%	Physical Impact	-5.7%
e Baillie Gifford Managed Fund	Partially Aligned	1529	46	95	97%	-4.3%	Direct Carbon Costs	-20.1%	-3.8%	Direct Carbon Costs	-21.3%	-1.8%	Physical Impact	-3.8%
e Baring Europe Select Trust	Partially Aligned	9	38	66	99%	+0.9%	Direct Carbon Costs	-18.0%	-0.1%	Direct Carbon Costs	-20.0%	-1.0%	Physical Impact	-2.9%
e Blackrock Continental European	Partially Aligned	8	4	16	97%	-3.0%	Direct Carbon Costs	-15.9%	-3.0%	Direct Carbon Costs	-17.5%	-1.8%	Physical Impact	-3.0%
e Blackrock Continental European Income Fund	Partially Aligned	82	68	141	98%	-9.6%	Direct Carbon Costs	-20.9%	-8.5%	Direct Carbon Costs	-21.3%	-1.2%	Physical Impact	-2.7%
fe BlackRock European Dynamic	Partially Aligned	224	43	119	97%	-13.0%	Direct Carbon Costs	-26.8%	-11.7%	Direct Carbon Costs		-1.7%	Physical Impact	-3.5%
fe BlackRock Gold & General	Partially Aligned	291	121	399	97%	-2.2% -170%	Direct Carbon Costs	-47.5% -20.1%	-3.3%	Direct Carbon Costs	-48.1%	-8.3%	Physical Impact	-12.3% -4.8%
fe BlackRock UK Absolute Alpha fe BNY Mellon Asian Income	Partially Aligned Partially Aligned	109	116 85	121 243	99%	-17.9% +17.9%	Direct Carbon Costs  Direct Carbon Costs	-29.1% +3.3%	-15.5% +7.2%	Direct Carbon Costs  Direct Carbon Costs	-27.4% -6.5%	-2.5% -4.6%	Physical Impact Physical Impact	-4.8% -9.9%
fe BNY Mellon Asian income fe BNY Mellon Emerging Income Fund	Partially Aligned Partially Aligned	5	29	93	98%	-1.8%	Direct Carbon Costs  Direct Carbon Costs	+3.3%	+7.2% -2.8%	Direct Carbon Costs  Direct Carbon Costs	-0.5%	-4.5%	Physical Impact Physical Impact	-9.9% -8.1%
fe BNY Mellon Global Income Fund	Partially Aligned	781	56	174	100%	+11.6%	Direct Carbon Costs	-3.5%	+7.9%	Direct Carbon Costs	-8.2%	-2.2%	Physical Impact	-3.9%
e BNY Mellon International Bond Fund	Partially Aligned	1	0	2	95%	-3.8%	Sovereign	-3.8%	-4.2%	Sovereign	-4.2%	+1.7%	Physical Impact	+1.7%
fe BNY Mellon Long Term Global Equity	Partially Aligned	33	17	87	100%	-6.1%	Direct Carbon Costs	-17.6%	-5.9%	Direct Carbon Costs	-19.0%	-2.9%	Physical Impact	-4.2%
fe BNY Mellon Multi-Asset Growth Fund	Partially Aligned	332	35	93	100%	+14%	Direct Carbon Costs	-2.2%	+9.6%	Direct Carbon Costs	-7.1%	-1.9%	Physical Impact	-3.6%
e BNY Mellon Real Return	Partially Aligned	101	49	166	98%	+13%	Direct Carbon Costs	+3.7%	+9%	Direct Carbon Costs	-0.8%	-1.1%	Physical Impact	-2.8%
e CT European Select Fund	Partially Aligned	43	11	38	100%	+0.9%	Direct Carbon Costs	-15.0%	+1%	Direct Carbon Costs	-16.7%	-1.7%	Physical Impact	-3.1%
fe CT Global Select Fund	Partially Aligned	167	47	129	100%	-11.2%	Direct Carbon Costs	-26.1%	-10.2%	Direct Carbon Costs	-26.4%	-3.3%	Physical Impact	-5.2%
e CT UK Equity Income Fund	Partially Aligned	330	28	27	97%	-2.7%	Direct Carbon Costs	-19.2%	-2.5%	Direct Carbon Costs	-20.3%	-1.3%	Physical Impact	-2.7%
e CT UK Fund	Partially Aligned	111	92	139	97%	-10.8%	Direct Carbon Costs	-27.4%	-10.2%	Direct Carbon Costs	-27.6%	-2.3%	Physical Impact	-5.1%
e CT UK Property Feeder	Partially Aligned	-	-	-	-	-	-	-	-	-	-		-	-
e Federated Hermes Asia ex-Japan Equity Fund	Partially Aligned	153	255	190	100%	-19.2%	Direct Carbon Costs	-37.9%	-16.1%	Direct Carbon Costs  Direct Carbon Costs	-34.3%	-4.7%	Physical Impact	-10.1%
fe Federated Hermes US SMID Equity Fund fe Fidelity American Fund	Partially Aligned Partially Aligned	32	16	54	96%	+0.3%	Direct Carbon Costs  Direct Carbon Costs	-21.7% -20.7%	+0.2%	Direct Carbon Costs  Direct Carbon Costs	-24.6% -23.3%	-2.4% -3.1%	Physical Impact Physical Impact	-3.8% -4.8%
fe Fidelity Asia Pacific Opportunities	Partially Aligned	155	50	115	99%	-6.5%	Direct Carbon Costs	-25.0%	-6.2%	Direct Carbon Costs	-24.3%	-5.0%	Physical Impact	-8.7%
fe Fidelity Emerging Markets Fund	Partially Aligned	168	57	111	97%	-5.7%	Direct Carbon Costs	-25.4%	-5.3%		-24.3%	-5.1%	Physical Impact	-9.0%
fe Fidelity Enhanced Income Fund	Partially Aligned	66	79	132	98%	-5.6%	Direct Carbon Costs	-20.4%	-5.9%		-21.0%	-1.8%	Physical Impact	-4.5%
fe Fidelity European Fund (Elite)	Partially Aligned	78	35	78	97%	-3.8%	Direct Carbon Costs	-16.3%	-2.9%	Direct Carbon Costs	-16.5%	-1.5%	Physical Impact	-3.7%
e Fidelity Global Dividend Fund	Partially Aligned	48	42	102	100%	+12.8%	Direct Carbon Costs	-2.6%	+11.1%	Direct Carbon Costs	-4.6%	-1.9%	Physical Impact	-3.4%
e Fidelity Global Special Situations	Partially Aligned	417	54	119	98%	+8.2%	Direct Carbon Costs	-11.2%	+3.1%	Direct Carbon Costs	-16.9%	-2.4%	Physical Impact	-4.7%
fe Fidelity Sustainable Moneybuilder Income	Partially Aligned	93	42	102	55%	-1.2%	Direct Carbon Costs	-2.0%	-1.0%	Direct Carbon Costs	-2.0%	-0.5%	Physical Impact	-0.7%
e First Sentier Global Listed Infrastructure Fund	Partially Aligned	1304	274	1487	100%	-72.9%	Direct Carbon Costs	-83.8%	-64.2%	Direct Carbon Costs		-3.0%	Physical Impact	-6.1%
e FSSA Asia Focus Fund	Partially Aligned	30	23	58	99%	-3.8%	Direct Carbon Costs	-20.1%	-4.1%	Direct Carbon Costs	-19.7%	-5.5%	Physical Impact	-9.2%
fe FTF Martin Currie UK Mid Cap Fund	Partially Aligned	108	26	32	100%	+0.1%	Direct Carbon Costs	-17.5%	0.0%	Direct Carbon Costs	-19.8%	-2.3%	Physical Impact	-5.3%
fe FTF Martin Currie UK Smaller Companies fe GAM Star China Equity	Partially Aligned Partially Aligned	88	31 26	28	75% 100%	-1.7% -4.7%	Direct Carbon Costs  Direct Carbon Costs	-19.2% -20.7%	-1.7% -5.4%	Direct Carbon Costs  Direct Carbon Costs	-22.1% -20.7%	-1.3% -5.9%	Physical Impact Physical Impact	-2.9% -13.8%
fe HSBC American Index	Partially Aligned	417	44	162	100%	-8.7%	Direct Carbon Costs	-25.4%	-8.2%		-26.9%	-3.2%	Physical Impact	-5.2%
e HSBC European Index	Partially Aligned	184	89	132	99%	-4.6%	Direct Carbon Costs	-20.8%	-4.2%		-20.7%	-1.3%	Physical Impact	-2.9%
e HSBC Japan Index	Partially Aligned	93	93	100	100%	-12.9%	Direct Carbon Costs	-32.3%	-12.2%		-33.2%	-2.8%	Physical Impact	-8.1%
fe HSBC Pacific Index Fund	Partially Aligned	118	125	280	99%	-12.3%	Direct Carbon Costs	-31.4%	-12.0%	Direct Carbon Costs	-30.1%	-5.0%	Physical Impact	-9.8%
fe Invesco Corporate Bond Fund (UK)	Partially Aligned	270	45	85	87%	-0.3%	Direct Carbon Costs	-1.3%	-0.3%	Direct Carbon Costs	-1.4%	-0.4%	Physical Impact	-0.6%
e Invesco Distribution Fund (UK)	Partially Aligned	384	35	70	87%	+2%	Direct Carbon Costs	-5.7%	+1.8%	Direct Carbon Costs	-6.3%	-0.4%	Physical Impact	-1.6%
e Invesco European Equity Fund (UK)	Partially Aligned	943	267	243	100%	-23.7%	Direct Carbon Costs	-38.2%	-18.1%	Direct Carbon Costs	-32.9%	-0.5%	Physical Impact	-2.2%
e Invesco Resp Japan Equity Value Disc Fnd (UK)	Partially Aligned	1	45	47	100%	-6.4%	Direct Carbon Costs	-28.2%	-6.4%	Direct Carbon Costs		-2.6%	Physical Impact	-7.3%
e Invesco UK Equity High Income Fund (UK)	Partially Aligned	1003	112	173	99%	-0.3%	Direct Carbon Costs	-15.9%	-1.0%		-17.3%	-1.9%	Physical Impact	-4.9%
e iShares Continental European Equity Idx Fund	Partially Aligned	1131	94	139	99%	-4.9%	Direct Carbon Costs	-21.0%	-4.4%	Direct Carbon Costs	-21.5%	-1.3%	Physical Impact	-2.9%
e iShares Corporate Bond Index Fund e iShares Emerging Markets Equity Index Fund	Partially Aligned Partially Aligned	61 421	41 197	77 466	78% 98%	-0.8% -15.2%	Direct Carbon Costs  Direct Carbon Costs	-1.7% -34.4%	-0.5% -12.9%	Direct Carbon Costs  Direct Carbon Costs	-1.4% -31.0%	-0.2% -6.4%	Physical Impact Physical Impact	-0.3% -11.9%
e iShares Emerging Markets Equity Index Fund e iShares Environment & Low Carb Tilt Real Estate	Partially Aligned Partially Aligned	2	7	72	98%	-13.2%	Direct Carbon Costs  Direct Carbon Costs	-34.4%	-12.9%	Direct Carbon Costs  Direct Carbon Costs	-31.0%	-0.4%	Physical Impact Physical Impact	-11.9%
e iShares ESG Overseas Corporate Bond Indx (UK)	Partially Aligned	50	37	80	94%	-1.1%	Direct Carbon Costs	-2.1%	-0.6%	Direct Carbon Costs	-1.6%	-0.1%	Physical Impact	-0.2%
e iShares Index Linked Gilt Index Fund	Partially Aligned	0	0	0	100%	+30.9%	Physical Impact	+30.9%	-10.6%	Sovereign	-10.6%	-3.9%	Sovereign	-3.9%
e iShares Japan Equity Index Fund	Partially Aligned	367	93	100	100%	-12.9%	Direct Carbon Costs	-32.4%	-12.2%	Direct Carbon Costs	-33.2%	-2.8%	Physical Impact	-8.1%
e iShares North American Equity Index Fund	Partially Aligned	1192	45	166	100%	-10.0%	Direct Carbon Costs	-26.7%	-9.4%	Direct Carbon Costs	-28.0%	-3.1%	Physical Impact	-5.1%
e iShares Overseas Government Bond Index Fund	Partially Aligned	0	0	0	100%	-5.9%	Sovereign	-5.9%	-3.4%	Sovereign	-3.4%	+1.8%	Physical Impact	+1.8%
e iShares Pacific ex Japan Equity Index Fund	Partially Aligned	519	124	281	99%	-12.5%	Direct Carbon Costs	-31.7%	-12.2%	Direct Carbon Costs	-30.3%	-5.2%	Physical Impact	-10.0%
e iShares UK Equity Index Fund	Partially Aligned	3074	96	139	99%	-8.7%	Direct Carbon Costs	-23.3%	-7.9%	Direct Carbon Costs	-23.2%	-2.1%	Physical Impact	-5.0%
e iShares UK Gilts All Stocks Index Fund	Partially Aligned	0	0	0	100%	-5.0%	Sovereign	-5.0%	-6.0%	Sovereign	-6.0%	-2.6%	Sovereign	-2.6%
e Janus Henderson Cautious Managed Fund	Partially Aligned	122	52	90	91%	-7.7%	Direct Carbon Costs	-14.9%	-7.3%	Direct Carbon Costs	-15.1%	-1.2%	Physical Impact	-2.6%
fe Janus Henderson European Selected Opportunities	Partially Aligned	832	245	428	100%	-30.2%	Direct Carbon Costs	-46.0%	-26.4%	Direct Carbon Costs	-42.7%	-1.5%	Physical Impact	-3.9%
e Janus Henderson Strategic Bond Fund (Elite)	Partially Aligned	-	- 07	144	- 00%	10.7%	- Direct Co. L. C	- 00.70/	- 0.19/	- Direct C. L	04.004	2 79/	- Dl	4.004
e JPM Emerging Markets Income e JPM Natural Resources	Partially Aligned	54 243	87 288	144 503	99%	-10.7% -71.0%	Direct Carbon Costs  Direct Carbon Costs	-28.7% -92.0%	-9.1% -65.0%	Direct Carbon Costs  Direct Carbon Costs	-26.3%	-3.7% -2.8%	Physical Impact	-6.9% -7.6%
e JPM Natural Resources	Partially Aligned Partially Aligned	462	288 59	288	100%	-71.0% -25.2%	Direct Carbon Costs  Direct Carbon Costs	-92.0% -40.3%	-65.0% -23.4%		-84.6% -40.5%	-2.8%	Physical Impact Physical Impact	-7.6% -4.7%
fe JPM US Select Fund	Partially Aligned Partially Aligned	313	35	197	100%	-13.0%	Direct Carbon Costs	-40.3%	-12.5%		-40.5%	-3.0%	Physical Impact	-5.6%
fe Jupiter Ecology Fund	Partially Aligned	155	81	247	100%	+11.6%	Direct Carbon Costs	-19.4%	+13.6%		-31.3%	-2.5%	Physical Impact	-4.9%
fe Jupiter Financial Opportunities	Partially Aligned	1	1	4	100%	-0.7%	Direct Carbon Costs	-2.5%	-0.8%		-2.8%	-2.1%	Physical Impact	-2.7%
fe Jupiter Global Emerging Markets	Partially Aligned	0	8	40	99%	-1.6%	Direct Carbon Costs	-14.0%	-1.6%	Direct Carbon Costs	-13.6%	-5.7%	Physical Impact	-8.6%
e Jupiter Investment Grade Bond Fund	Partially Aligned	75	42	117	72%	-1.8%	Direct Carbon Costs	-2.9%	-2.2%		-3.3%	-1.0%	Sovereign	-1.1%
re Jupiter Japan Income	Partially Aligned	72	41	67	96%	-0.9%	Direct Carbon Costs	-19.5%	-1.8%	Direct Carbon Costs	-21.4%	-1.9%	Physical Impact	-5.2%

Fund Identifiers  und Name	Governance, Strategy and Risk	Scope 1 & 2 Greenhouse	Carbon foo	Footprint otprint Scope 1 ons Intensity	Data Coverage %		Transition Scenario ted warming 1.5C o		Disorder	c (CVaR) Scenari ly Transition Scenarion 2C or below)		Hot Hous	oc Z se World Scenarion sted Warming 3C	
	Management Framework	Gas Emissions Total Carbon Emissions (tCO2e)		Revenue Intensity	for Carbon Footprint fund information	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation &	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation &	Potential Impact of scenario on Value	Main Impact	Potential Impact on Value (%) exc Adaptation &
ife Jupiter Multi-Asset Income Fund	Partially Aligned	519	137	227	84%	<b>(%)</b> -9.2%	Direct Carbon Costs	-15.5%	<b>(%)</b> -7.7%	Direct Carbon Costs	-14.3%	-0.9%	Physical Impact	-2.3%
ife Jupiter Strategic Bond	Partially Aligned	712	88	160	60%	-3.7%	Direct Carbon Costs	-4.8%	-2.3%	Direct Carbon Costs	-3.3%	+1.8%	Physical Impact	+1.7%
ife Jupiter UK Alpha Fund	Partially Aligned	250	110	136	97%	-8.4%	Direct Carbon Costs	-25.6%	-6.7%	Direct Carbon Costs	-25.4%	-1.5%	Physical Impact	-4.8%
ife Jupiter UK Mid Cap Fund	Partially Aligned	83	21	54	100%	-4.0%	Direct Carbon Costs	-17.9%	-4.3%	Direct Carbon Costs	-20.7%	-3.3%	Physical Impact	-7.3%
ife Jupiter UK Special Situations	Partially Aligned	792	105	158	100%	-14.8%	Direct Carbon Costs	-28.4%	-13.7%	Direct Carbon Costs	-27.7%	-1.9%	Physical Impact	-4.9%
ife L&G All Stocks Gilt Index Trust ife L&G Sterling Corporate Bond Index Fund	Partially Aligned Partially Aligned	0	0	0 28	100% 77%	-5.0% -0.7%	Sovereign  Direct Carbon Costs	-5.0% -1.6%	-6.4%	Sovereign  Direct Carbon Costs	-6.4% -1.5%	-2.8% -0.2%	Sovereign Physical Impact	-2.8% -0.3%
ife Lazard European Smaller Companies Fund	Partially Aligned	64	39	53	93%	-1.8%	Direct Carbon Costs	-25.0%	-1.9%	Direct Carbon Costs	-27.3%	-1.1%	Physical Impact	-3.4%
ife Legal & General UK Property Feeder Fund	Partially Aligned	1	1	14	97%	-7.2%	Direct Carbon Costs	-25.8%	-6.3%	Direct Carbon Costs	-27.8%	-15.5%	Physical Impact	-34.3%
ife LF Equity Income Fund	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-
fe LF Lindsell Train UK Equity	Partially Aligned	44	5	19	100%	-2.4%	Direct Carbon Costs	-17.8%	-2.6%	Direct Carbon Costs	-18.8%	-2.8%	Physical Impact	-4.6%
ife Liontrust MA Active Dynamic Fund	Partially Aligned	38	53	80	99%	-7.0%	Direct Carbon Costs	-22.5%	-6.5%	Direct Carbon Costs	-22.9%	-3.2%	Physical Impact	-6.1%
ife Liontrust MA Active Growth Fund	Partially Aligned	77	50	72	99%	-6.5%	Direct Carbon Costs	-21.4%	-6.0%	Direct Carbon Costs	-22.0%	-2.9%	Physical Impact	-5.7%
fe Lightnut MA Active Intermediate Income Fund	Partially Aligned	775	32	49	96%	-5.3%	Direct Carbon Costs	-14.4%	-4.8%		-14.6%	-1.9%	Physical Impact	-3.6%
fe Liontrust MA Active Moderate Income Fund fe Liontrust MA Active Progressive Fund	Partially Aligned Partially Aligned	513	43	35 63	96%	-5.2% -5.7%	Direct Carbon Costs  Direct Carbon Costs	-10.7% -17.8%	-5.1% -5.4%	Direct Carbon Costs  Direct Carbon Costs	-11.0% -18.4%	-1.9% -2.6%	Physical Impact Physical Impact	-3.0% -4.8%
fe Liontrust MA Active Reserve Fund	Partially Aligned	7	6	16	94%	-4.3%	Sovereign	-5.6%	-4.3%	Sovereign	-5.8%	-1.7%	Physical Impact	-3.2%
fe Liontrust MA Blended Growth Fund	Partially Aligned	170	68	121	99%	-8.1%	Direct Carbon Costs	-23.6%	-7.4%	Direct Carbon Costs	-23.8%	-2.9%	Physical Impact	-5.8%
fe Liontrust MA Blended Intermediate Fund	Partially Aligned	731	45	80	96%	-6.3%	Direct Carbon Costs	-16.0%	-5.7%	Direct Carbon Costs	-16.0%	-1.9%	Physical Impact	-3.8%
fe Liontrust MA Blended Moderate Fund	Partially Aligned	540	35	64	97%	-6.2%	Direct Carbon Costs	-13.8%	-5.6%	Direct Carbon Costs	-13.8%	-1.9%	Physical Impact	-3.5%
fe Liontrust MA Blended Progressive Fund	Partially Aligned	347	56	98	96%	-6.9%	Direct Carbon Costs	-18.8%	-6.1%	Direct Carbon Costs	-18.9%	-2.2%	Physical Impact	-4.5%
fe Liontrust MA Blended Reserve Fund	Partially Aligned	58	26	48	97%	-5.7%	Direct Carbon Costs	-11.3%	-5.1%	Direct Carbon Costs	-11.1%	-1.7%	Physical Impact	-2.8%
fe Liontrust MA Diversified Real Assets Fund	Partially Aligned	164	59	322	90%	-10.8%	Direct Carbon Costs	-20.0%	-13.4%		-23.3%	-3.9%	Physical Impact	-9.2%
fe Liontrust MA Monthly High Income Fund	Partially Aligned	100	50	111	88%	-1.1%	Direct Carbon Costs	-6.3%	-1.1%	Direct Carbon Costs	-6.6%	-1.2%	Physical Impact	-2.2%
fe Liontrust MA Passive Growth Fund	Partially Aligned	147	93	180	99%	-9.9%	Direct Carbon Costs	-26.7%	-9.1%	Direct Carbon Costs		-3.2%	Physical Impact	-6.6%
fe Liontrust MA Passive Intermediate Fund	Partially Aligned	1204	63	121	96%	-7.7%	Direct Carbon Costs	-18.5%	-7.0%		-18.4%	-2.1%	Physical Impact	-4.3%
fe Liontrust MA Passive Moderate Fund	Partially Aligned	903	49	94	98%	-7.3%	Direct Carbon Costs	-15.9%	-7.0%		-16.0%	-2.3%	Physical Impact	-4.0%
fe Liontrust MA Passive Progressive Fund	Partially Aligned	395	77 44	148	96%	-8.4%	Direct Carbon Costs  Direct Carbon Costs	-21.7%	-7.6% -7.3%		-21.5%	-2.4%	Physical Impact	-5.1% -4.5%
fe Liontrust MA Passive Prudent Fund fe Liontrust MA Passive Reserve Fund	Partially Aligned Partially Aligned	15	36	87 71	99%	-7.6% -6.9%	Direct Carbon Costs  Direct Carbon Costs	-16.6% -13.4%	-7.3% -6.6%		-16.8% -13.5%	-2.6% -2.2%	Physical Impact Physical Impact	-4.5% -3.6%
fe Liontrust MA UK Equity Fund	Partially Aligned	9	50	78	99%	-6.3%	Direct Carbon Costs	-20.0%	-5.9%		-13.5%	-2.0%	Physical Impact	-4.3%
fe Liontrust Strategic Bond Fund	Partially Aligned	116	25	105	86%	-2.5%	Direct Carbon Costs	-4.0%	-1.2%		-2.7%	+0.2%	Physical Impact	0.0%
fe M&G Corporate Bond (I) Fund	Partially Aligned	191	53	114	82%	-1.8%	Direct Carbon Costs	-2.8%	-2.3%		-3.2%	-0.9%	Sovereign	-1.0%
fe M&G Corporate Bond Fund	Partially Aligned	116	53	114	82%	-1.8%	Direct Carbon Costs	-2.8%	-2.3%	Direct Carbon Costs	-3.2%	-0.9%	Sovereign	-1.0%
fe M&G Gilt & Fixed Interest Income Fund	Partially Aligned	0	0	0	99%	-6.2%	Sovereign	-6.2%	-8.1%	Sovereign	-8.1%	-3.4%	Sovereign	-3.4%
fe M&G Global Convertibles	Partially Aligned	7	56	122	93%	+0.3%	Direct Carbon Costs	-10.4%	0.0%	Direct Carbon Costs	-12.0%	-2.8%	Physical Impact	-4.0%
fe M&G Global Dividend Fund	Partially Aligned	367	94	136	99%	-9.1%	Direct Carbon Costs	-25.7%	-7.3%	Direct Carbon Costs	-24.5%	-1.9%	Physical Impact	-3.4%
fe M&G Global Emerging Markets	Partially Aligned	45	83	95	98%	-11.3%	Direct Carbon Costs	-25.5%	-10.1%	Direct Carbon Costs	-23.9%	-4.8%	Physical Impact	-7.9%
fe M&G Global Macro Bond Fund	Partially Aligned	24	8	17	96%	-0.3%	Direct Carbon Costs	-0.4%	-2.4%	Sovereign	-2.6%	+1.9%	Physical Impact	+1.9%
fe M&G Optimal Income Fund	Partially Aligned	89	35	78	93%	-3.3%	Direct Carbon Costs	-4.3%	-2.0%	Direct Carbon Costs	-3.0%	-0.3%	Physical Impact	-0.4%
fe M&G UK Inflation Linked Corporate Bond Fund	Partially Aligned	11	13	37	97%	+3.4%	Direct Carbon Costs	+3.2%	0.0%	Direct Carbon Costs	-0.1%	+0.5%	Physical Impact	+0.4%
fe Man GLG Japan CoreAlpha Fund	Partially Aligned Partially Aligned	148 235	208	145	92%	-19.2% +1.2%	Direct Carbon Costs  Direct Carbon Costs	-35.7% -14.1%	-16.1% +0.8%	Direct Carbon Costs  Direct Carbon Costs	-33.0%	-1.6% -0.5%	Physical Impact Physical Impact	-5.9% -1.9%
fe MI Chelverton UK Equity Income Fund fe Money Market	Partially Aligned	233	-	-	0%	-1.2/0	-	-14.1/0	-	- Direct Carbon Cosis	-14.6%	-0.5%	-	-1.9 /0
fe Morant Wright Fuji Yield	Partially Aligned	186	151	127	99%	-12.4%	Direct Carbon Costs	-27.1%	-12.3%	Direct Carbon Costs	-28.2%	-2.2%	Physical Impact	-7.1%
fe Ninety One Emerging Markets Blended Debt	Partially Aligned	31	367	580	85%	-5.8%	Direct Carbon Costs		-3.2%	Direct Carbon Costs	-3.6%	+2.6%	Physical Impact	
fe Ninety One Global Income Opportunities	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-
fe Ninety One UK Special Situations Fund	Partially Aligned	110	82	124	100%	-14.5%	Direct Carbon Costs	-27.9%	-13.6%	Direct Carbon Costs	-27.9%	-0.8%	Physical Impact	-3.9%
fe Premier Miton Multi Asset Absolute Return	Partially Aligned	16	24	70	78%	-3.8%	Direct Carbon Costs	-8.1%	-2.3%	Direct Carbon Costs	-7.1%	-1.3%	Physical Impact	-4.1%
fe Royal London Corporate Bond Mnthly Inc Trust	Partially Aligned	0	31	50	53%	-0.3%	Direct Carbon Costs	-1.1%	-0.3%	Direct Carbon Costs	-1.2%	-0.3%	Physical Impact	-0.5%
fe Royal London Global Index Linked	Partially Aligned	0	0	0	100%	+16.2%	Physical Impact	+16.2%	-2.9%	Sovereign	-2.9%	+1.9%	Physical Impact	+1.9%
fe Royal London Sterling Credit	Partially Aligned	268	34	57	63%	-0.3%	Direct Carbon Costs	-1.1%	-0.2%	Direct Carbon Costs	-1.3%	-0.3%	Physical Impact	-0.5%
fe Royal London Sustainable Diversified Trust	Partially Aligned	14	16	55	84%	-3.3%	Direct Carbon Costs	-13.8%	-3.0%		-14.9%	-2.0%	Physical Impact	-3.5%
fe Royal London Sustainable World Trust fe Royal London UK Income with Growth Trust	Partially Aligned Partially Aligned	3	13 99	57 129	94%	-3.4% -4.1%	Direct Carbon Costs  Direct Carbon Costs	-16.5% -15.3%	-3.2% -3.7%		-18.0% -15.1%	-2.5% -1.6%	Physical Impact Physical Impact	-4.1% -4.3%
fe Schroder Asian Income Fund	Partially Aligned Partially Aligned	18	55	106	100%	-4.1%	Direct Carbon Costs  Direct Carbon Costs	-15.3%	-3.7% -7.4%		-15.1%	-5.1%	Physical Impact Physical Impact	-4.3%
fe Schroder European Recovery	Partially Aligned	275	183	187	97%	-16.3%	Direct Carbon Costs	-24.2%	-12.8%		-21.9%	+0.2%	Physical Impact	-0.9%
fe Schroder European Sustainable Equity Fund	Partially Aligned	8	73	78	97%	+1.9%	Direct Carbon Costs	-13.5%	+0.7%		-15.4%	-1.1%	Physical Impact	-2.6%
fe Schroder Global Cities Real Estate	Partially Aligned	46	9	109	99%	-16.4%	Direct Carbon Costs	-45.5%	-15.7%	Direct Carbon Costs	-48.4%	-11.3%	Physical Impact	-21.8%
fe Schroder Global Equity Income	Partially Aligned	271	191	202	100%	-16.1%	Direct Carbon Costs	-30.9%	-12.4%	Direct Carbon Costs	-27.6%	-1.5%	Physical Impact	-3.6%
fe Schroder Global Healthcare	Partially Aligned	4	5	33	99%	-1.8%	Direct Carbon Costs	-27.1%	-2.1%	Direct Carbon Costs	-31.6%	-3.1%	Physical Impact	-5.3%
fe Schroder Income Maximiser	Partially Aligned	193	107	138	100%	-14.9%	Direct Carbon Costs	-28.1%	-12.2%	Direct Carbon Costs		-2.2%	Physical Impact	-4.7%
e Schroder ISF Global Recovery	Partially Aligned	315	179	186	97%	-16.5%	Direct Carbon Costs	-32.3%	-12.7%		-28.8%	-1.6%	Physical Impact	-3.7%
e Schroder Managed Balanced	Partially Aligned	298	68	104	94%	-6.2%	Direct Carbon Costs	-21.1%	-5.2%	Direct Carbon Costs	-20.7%	-1.9%	Physical Impact	-4.2%
e Schroder Tokyo Fund	Partially Aligned	126	54	59	99%	-10.9%	Direct Carbon Costs	-32.7%	-10.9%		-34.1%	-2.2%	Physical Impact	-6.5%
e Schroder UK Alpha Income	Partially Aligned	63	30	112	100%	-1.5%	Direct Carbon Costs	-15.9%	-1.5%		-16.7%	-1.6%	Physical Impact	-4.1%
e Schroder US Mid Cap e Stewart Inv Worldwide Sustainability Fund	Partially Aligned Partially Aligned	0	39 7	13 <i>7</i> 25	96%	-12.2% -1.0%	Direct Carbon Costs  Direct Carbon Costs	-39.3% -18.7%	-10.3% -1.1%		-40.7% -20.4%	-3.2% -2.6%	Physical Impact Physical Impact	-5.1% -4.3%
e Stewart Inv Worldwide Sustainability Fund e Stewart Investors Asia Pacific Leaders	Partially Aligned Partially Aligned	81	9	38	98%	-6.3%	Direct Carbon Costs  Direct Carbon Costs	-18.7%	-6.7%		-20.4%	-6.2%	Physical Impact Physical Impact	-4.3% -9.4%
e Stewart Investors Global Emerging Mkt Leaders	Partially Aligned	26	11	40	97%	-6.3%	Direct Carbon Costs	-26.0%	-6.6%	Direct Carbon Costs	-26.4%	-5.5%	Physical Impact	-8.6%
e TB Evenlode Income	Partially Aligned	43	5	14	100%	-0.6%	Direct Carbon Costs	-12.2%	-0.9%	Direct Carbon Costs	-13.8%	-2.2%	Physical Impact	-3.5%
e Vanguard FTSE UK All Share Index Unit Trust	Partially Aligned	58	96	139	99%	-8.6%	Direct Carbon Costs	-23.2%	-7.9%	Direct Carbon Costs	-23.1%	-2.1%	Physical Impact	-5.0%
e WS Verbatim Portfolio 3	Partially Aligned	1	63	138	95%	-6.8%	Direct Carbon Costs	-15.7%	-5.6%	Direct Carbon Costs	-14.9%	-1.3%	Physical Impact	-2.9%
e WS Verbatim Portfolio 4	Partially Aligned	24	71	154	96%	-8.0%	Direct Carbon Costs	-18.9%	-7.0%	Direct Carbon Costs	-18.2%	-1.6%	Physical Impact	-3.7%
e WS Verbatim Portfolio 5 Growth	Partially Aligned	63	76	166	97%	-8.8%	Direct Carbon Costs	-21.4%	-7.9%	Direct Carbon Costs	-21.0%	-2.0%	Physical Impact	-4.3%
e WS Verbatim Portfolio 5 Income	Partially Aligned	9	49	95	81%	-4.7%	Direct Carbon Costs	-15.6%	-4.2%		-16.2%	-1.7%	Physical Impact	-2.9%
e WS Verbatim Portfolio 6	Partially Aligned	8	82	183	97%	-9.6%	Direct Carbon Costs	-23.7%	-8.7%		-23.3%	-2.5%	Physical Impact	-5.1%
ontrust MA Active Dynamic Fund	Partially Aligned	743	53	80	99%	-7.0%	Direct Carbon Costs	-22.5%	-6.5%		-22.9%	-3.2%	Physical Impact	-6.1%
ontrust MA Active Growth Fund	Partially Aligned	469	50	72	99%	-6.5%	Direct Carbon Costs	-21.4%	-6.0%		-22.0%	-2.9%	Physical Impact	-5.7%
ontrust MA Active Intermediate Income Fund	Partially Aligned	979	32	49	96%	-5.3%	Direct Carbon Costs		-4.8%	Direct Carbon Costs		-1.9%	Physical Impact	-3.6%
ontrust MA Active Moderate Income Fund	Partially Aligned	139	21	35	96%	-5.2% -5.7%	Direct Carbon Costs	-10.7%	-5.1% -5.4%		-11.0% -18.4%	-1.9%	Physical Impact	-3.0%
ontrust MA Active Progressive Fund ontrust MA Active Reserve Fund	Partially Aligned Partially Aligned	1358	43 6	63	96% 94%	-5.7% -4.3%	Direct Carbon Costs Sovereign	-17.8% -5.6%	-5.4% -4.3%	Direct Carbon Costs Sovereign	-18.4% -5.8%	-2.6% -1.7%	Physical Impact Physical Impact	-4.8% -3.2%
ontrust MA Active Reserve rund ontrust MA Blended Growth Fund	Partially Aligned Partially Aligned	424	68	121	94%	-4.3% -8.1%	Direct Carbon Costs	-3.6%	-4.3% -7.4%	Direct Carbon Costs	-3.8%	-1.7%	Physical Impact Physical Impact	-3.2%
ontrust MA Blended Growth Fund ontrust MA Blended Intermediate Fund	Partially Aligned Partially Aligned	945	45	80	96%	-8.1%	Direct Carbon Costs  Direct Carbon Costs	-23.6%	-7.4% -5.7%		-23.8% -16.0%	-2.9%	Physical Impact Physical Impact	-3.8%
ontrust MA Blended Moderate Fund	Partially Aligned	677	35	64	97%	-6.2%	Direct Carbon Costs	-13.8%	-5.6%		-13.8%	-1.9%	Physical Impact	-3.5%
ontrust MA Blended Progressive Fund	Partially Aligned	634	56	98	96%	-6.9%	Direct Carbon Costs	-13.6%	-6.1%	Direct Carbon Costs		-2.2%	Physical Impact	

Fund Identifiers Fund Name	Governance, Strategy and Risk	Scope 1 & 2 Greenhouse	Carbon foo	Footprint otprint Scope 1 ons Intensity	Data Coverage %		Transition Scenario ted warming 1.5C o		Disorder	c (CVaR) Scenari ly Transition Scenarion 2C or below)		Hot Hous	& 2 se World Scenarion sted Warming 3C	
	Management Framework	Gas Emissions Total Carbon Emissions (tCO2e)		Revenue Intensity	for Carbon Footprint fund information	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value	Main Impact	Potential Impact on Value (%) excl. Adaptation & Abatement (%)
iontrust MA Blended Reserve Fund	Partially Aligned	145	26	48	97%	-5.7%	Direct Carbon Costs	-11.3%	-5.1%	Direct Carbon Costs	-11.1%	-1.7%	Physical Impact	-2.8%
iontrust MA Diversified Real Assets Fund	Partially Aligned	541	59	322	90%	-10.8%	Direct Carbon Costs	-20.0%	-13.4%	Direct Carbon Costs	-23.3%	-3.9%	Physical Impact	-9.2%
iontrust MA Monthly High Income Fund.	Partially Aligned Partially Aligned	13 327	50 103	207	99%	-1.1% -10.4%	Direct Carbon Costs  Direct Carbon Costs	-6.3% -27.6%	-1.1% -9.4%	Direct Carbon Costs  Direct Carbon Costs	-6.6% -27.4%	-1.2% -3.4%	Physical Impact Physical Impact	-2.2%
iontrust MA Passive Growth Fund	Partially Aligned	712	93	180	99%	-9.9%	Direct Carbon Costs	-26.7%	-9.1%	Direct Carbon Costs	-26.7%	-3.2%	Physical Impact	-6.6%
iontrust MA Passive Intermediate Fund	Partially Aligned	2694	63	121	96%	-7.7%	Direct Carbon Costs	-18.5%	-7.0%	Direct Carbon Costs	-18.4%	-2.1%	Physical Impact	-4.3%
iontrust MA Passive Moderate Fund	Partially Aligned	1282	49	94	98%	-7.3%	Direct Carbon Costs	-15.9%	-7.0%		-16.0%	-2.3%	Physical Impact	-4.0%
iontrust MA Passive Progressive Fund.	Partially Aligned	1495	77 44	148 87	96%	-8.4% -7.6%	Direct Carbon Costs  Direct Carbon Costs	-21.7%	-7.6% -7.3%	Direct Carbon Costs  Direct Carbon Costs	-21.5%	-2.4% -2.6%	Physical Impact	-5.1% -4.5%
iontrust MA Passive Pruaent runa	Partially Aligned Partially Aligned	176	36	71	98%	-6.9%	Direct Carbon Costs	-16.6%	-6.6%	Direct Carbon Costs	-16.8% -13.5%	-2.0%	Physical Impact Physical Impact	-3.6%
iontrust MA UK Equity Fund	Partially Aligned	37	50	78	99%	-6.3%	Direct Carbon Costs	-20.0%	-5.9%	Direct Carbon Costs	-20.6%	-2.0%	Physical Impact	-4.3%
iontrust Strategic Bond Fund	Partially Aligned	59	25	105	86%	-2.5%	Direct Carbon Costs	-4.0%	-1.2%	Direct Carbon Costs	-2.7%	+0.2%	Physical Impact	0.0%
iontrust UK Growth	Partially Aligned	1066	66	78	99%	-10.5%	Direct Carbon Costs	-24.8%	-9.4%	Direct Carbon Costs	-25.0%	-2.0%	Physical Impact	-4.8%
M&G Corporate Bond (I) Fund	Partially Aligned	3232	53	114	82%	-1.8%	Direct Carbon Costs	-2.8%	-2.3%	Direct Carbon Costs	-3.2%	-0.9%	Sovereign	-1.0%
M&G Corporate Bond Fund  M&G Gilt & Fixed Interest Income Fund	Partially Aligned Partially Aligned	155	53	0	99%	-1.8% -6.2%	Direct Carbon Costs Sovereign	-2.8% -6.2%	-2.3% -8.1%	Direct Carbon Costs Sovereign	-3.2% -8.1%	-0.9% -3.4%	Sovereign Sovereign	-1.0%
M&G Global Dividend Fund	Partially Aligned	955	94	136	99%	-9.1%	Direct Carbon Costs	-25.7%	-7.3%	Direct Carbon Costs	-24.5%	-1.9%	Physical Impact	-3.4%
M&G Global Emerging Markets	Partially Aligned	135	83	95	98%	-11.3%	Direct Carbon Costs	-25.5%	-10.1%	Direct Carbon Costs	-23.9%	-4.8%	Physical Impact	-7.9%
M&G Global Macro Bond Fund	Partially Aligned	106	8	17	96%	-0.3%	Direct Carbon Costs	-0.4%	-2.4%	Sovereign	-2.6%	+1.9%	Physical Impact	+1.9%
M&G Global Themes Fund	Partially Aligned	495	41	163	99%	-5.1%	Direct Carbon Costs	-22.0%	-4.4%	Direct Carbon Costs	-22.4%	-2.6%	Physical Impact	-4.6%
M&G North American Dividend Fund	Partially Aligned	308	32	158	100%	-10.4%	Direct Carbon Costs	-25.5%	-10.0%		-26.8%	-3.0%	Physical Impact	-4.7%
M&G Optimal Income Fund	Partially Aligned	82	35	78	93%	-3.3%	Direct Carbon Costs	-4.3%	-2.0%		-3.0%	-0.3%	Physical Impact	-0.4%
M&G Property Portfolio	Partially Aligned	015	2	23	90%	-10.3% +4.7%	Direct Carbon Costs	-31.1%	-9.3% +2.2%	Direct Carbon Costs	-33.5%	-16.9%	Physical Impact	-36.3%
M&G Recovery Fund  M&G UK Inflation Linked Corporate Bond Fund	Partially Aligned Partially Aligned	915	100	171 37	97% 97%	+4.7%	Direct Carbon Costs  Direct Carbon Costs	-16.4% +3.2%	+2.2%	Direct Carbon Costs  Direct Carbon Costs	-19.0% -0.1%	-1.4% +0.5%	Physical Impact Physical Impact	-4.9% +0.4%
Man GLG Japan CoreAlpha Fund	Partially Aligned	546	208	145	100%	-19.2%	Direct Carbon Costs  Direct Carbon Costs	+3.2%	-16.1%	Direct Carbon Costs  Direct Carbon Costs	-0.1%	-1.6%	Physical Impact	-5.9%
Merian Global Strategic Bond Fund	Partially Aligned	4	7	14	99%	-2.3%	Sovereign	-2.3%	-1.2%	Sovereign	-1.2%	+2.6%	Physical Impact	+2.6%
MI Chelverton UK Equity Income Fund	Partially Aligned	618	69	109	92%	+1.2%	Direct Carbon Costs	-14.1%	+0.8%	Direct Carbon Costs	-14.6%	-0.5%	Physical Impact	-1.9%
Morant Wright Fuji Yield Fund	Partially Aligned	817	151	127	99%	-12.4%	Direct Carbon Costs	-27.1%	-12.3%	Direct Carbon Costs	-28.2%	-2.2%	Physical Impact	-7.1%
Morgan Stanley Global Brands	Partially Aligned	10	3	14	100%	-1.3%	Direct Carbon Costs	-13.7%	-1.5%		-15.6%	-2.7%	Physical Impact	-4.1%
Ninety One Emerging Markets Blended Debt	Partially Aligned	35	367	580	85%	-5.8%	Direct Carbon Costs	-6.3%	-3.2%	Direct Carbon Costs	-3.6%	+2.6%	Physical Impact	+2.5%
Ninety One Emerging Markets Local Currency Debt  Ninety One Global Income Opportunities	Partially Aligned Partially Aligned	83	109	195	98%	-3.5%	Sovereign	-3.6%	-1.0%	Sovereign	-1.1%	+4.1%	Physical Impact	+4.1%
Ninety One UK Special Situations Fund	Partially Aligned	302	82	124	100%	-14.5%	Direct Carbon Costs	-27.9%	-13.6%	Direct Carbon Costs	-27.9%	-0.8%	Physical Impact	-3.9%
Pension Money Market	Partially Aligned	-	-	-	0%	-	-	-	-	-	-	-	-	-
Pictet Global Megatrend Selection	Partially Aligned	28	46	134	99%	-4.2%	Direct Carbon Costs	-29.6%	-3.2%	Direct Carbon Costs	-31.1%	-3.3%	Physical Impact	-6.0%
Premier Miton Cautious Multi Asset A Acc	Partially Aligned	1264	136	228	96%	-15.2%	Direct Carbon Costs	-28.9%	-11.0%	Direct Carbon Costs	-25.0%	-1.0%	Physical Impact	-2.9%
Premier Miton Multi Asset Absolute Return	Partially Aligned	13	24	70	78%	-3.8%	Direct Carbon Costs	-8.1%	-2.3%	Direct Carbon Costs	-7.1%	-1.3%	Physical Impact	-4.1%
Premier Miton Multi Asset Growth & Income	Partially Aligned	2374	167	260	100%	-19.4%	Direct Carbon Costs	-36.8%	-14.0%	Direct Carbon Costs	-31.9%	-1.6%	Physical Impact	-4.0%
Rathbone Income Redwheel Global Convertibles	Partially Aligned	440	61	98	100%	-1.0%	Direct Carbon Costs	-12.0%	-1.8%		-13.0%	-1.3%	Physical Impact	-3.5%
Royal London Global Index Linked	Partially Aligned Partially Aligned	136	130	0	93%	+155.9%	Direct Carbon Costs Physical Impact	+139.1%	+116.1%	Direct Carbon Costs Sovereign	+99%	-7.1% +1.9%	Physical Impact Physical Impact	-25.5% +1.9%
Royal London Sterling Credit	Partially Aligned	723	34	57	63%	-0.3%	Direct Carbon Costs	-1.1%	-0.2%	· ·	-1.3%	-0.3%	Physical Impact	-0.5%
Schroder Asian Income Fund	Partially Aligned	74	55	106	100%	-8.7%	Direct Carbon Costs	-24.2%	-7.4%		-21.9%	-5.1%	Physical Impact	-11.1%
Schroder European Recovery	Partially Aligned	1153	183	187	97%	-16.3%	Direct Carbon Costs	-27.0%	-12.8%	Direct Carbon Costs	-23.8%	+0.2%	Physical Impact	-0.9%
Schroder European Sustainable Equity Fund	Partially Aligned	19	73	78	97%	+1.9%	Direct Carbon Costs	-13.5%	+0.7%	Direct Carbon Costs	-15.4%	-1.1%	Physical Impact	-2.6%
ochroder Global Cities Real Estate	Partially Aligned	139	9	109	99%	-16.4%	Direct Carbon Costs	-45.5%	-15.7%	Direct Carbon Costs	-48.4%	-11.3%	Physical Impact	-21.8%
ichroder Global Equity Income	Partially Aligned	590	191	202	100%	-16.1%	Direct Carbon Costs	-30.9%	-12.4%		-27.6%	-1.5%	Physical Impact	-3.6%
Schroder Global Healthcare Schroder Income Maximiser	Partially Aligned Partially Aligned	439	5 107	33 138	99%	-1.8% -14.9%	Direct Carbon Costs  Direct Carbon Costs	-27.1% -28.1%	-2.1% -12.2%	Direct Carbon Costs  Direct Carbon Costs	-31.6%	-3.1% -2.2%	Physical Impact Physical Impact	-5.3% -4.7%
Schroder IISF Global Recovery	Partially Aligned	60	179	186	97%	-16.5%	Direct Carbon Costs	-32.3%	-12.7%		-28.8%	-1.6%	Physical Impact	-3.7%
Schroder Tokyo Fund	Partially Aligned	453	54	59	99%	-10.9%	Direct Carbon Costs	-32.7%	-10.9%		-34.1%	-2.2%	Physical Impact	-6.5%
Schroder UK Alpha Income	Partially Aligned	158	82	112	100%	-1.5%	Direct Carbon Costs	-15.9%	-1.5%	Direct Carbon Costs	-16.7%	-1.6%	Physical Impact	-4.1%
Schroder UK Alpha Plus	Partially Aligned	495	56	94	100%	-7.6%	Direct Carbon Costs	-22.9%	-7.1%	Direct Carbon Costs	-23.8%	-2.1%	Physical Impact	-6.1%
Schroder UK Mid 250	Partially Aligned	376	28	99	100%	+4.2%	Direct Carbon Costs	-11.0%	+2.6%	Direct Carbon Costs	-13.7%	-2.2%	Physical Impact	-4.4%
Schroder US Mid Cap	Partially Aligned	440	39	137	96%	-12.2%	Direct Carbon Costs	-39.3%	-10.3%		-40.7%	-3.2%	Physical Impact	-5.1%
Schroders Pension Managed	Partially Aligned	7269	68	104	94%	-6.2%	Direct Carbon Costs	-21.1%	-5.2%		-20.7%	-1.9%	Physical Impact	-4.2%
Stewart Investors Asia Pacific Ldrs Sustainability Stewart Investors Global Emerging Markets Leaders	Partially Aligned Partially Aligned	335 107	9	38 40	99%	-6.3% -6.3%	Direct Carbon Costs  Direct Carbon Costs	-22.8% -26.0%	-6.7% -6.6%	Direct Carbon Costs  Direct Carbon Costs	-23.6% -26.4%	-6.2% -5.5%	Physical Impact Physical Impact	-9.4% -8.6%
Stewart Investors Worldwide Sustainability Fund	Partially Aligned	0	7	25	98%	-0.3%	Direct Carbon Costs  Direct Carbon Costs	-18.7%	-0.0%	Direct Carbon Costs  Direct Carbon Costs	-20.4%	-2.6%	Physical Impact	-4.3%
B Evenlode Income	Partially Aligned	136	5	14	100%	-0.6%	Direct Carbon Costs	-12.2%	-0.9%		-13.8%	-2.2%	Physical Impact	-3.5%
Threadneedle Pensions Property Fund	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-
anguard FTSE Developed World Ex-UK Equity Index	Partially Aligned	733	59	160	99%	-9.5%	Direct Carbon Costs	-26.3%	-8.9%	Direct Carbon Costs	-27.4%	-2.9%	Physical Impact	-5.2%
/anguard FTSE UK All Share Index Unit Trust	Partially Aligned	307	96	139	99%	-8.6%	Direct Carbon Costs	-23.2%	-7.9%	Direct Carbon Costs	-23.1%	-2.1%	Physical Impact	-5.0%
/anguard FTSE UK Equity Income Index	Partially Aligned	413	107	160	100%	+1.2%	Direct Carbon Costs	-13.3%	+0.4%		-13.7%	-1.0%	Physical Impact	-3.1%
/anguard UK Short-Term Investment Grade Bond	Partially Aligned	81	19	46	100%	-0.2% -9.2%	Direct Carbon Costs  Direct Carbon Costs	-0.5% -25.8%	-0.1% -8.6%	Direct Carbon Costs  Direct Carbon Costs	-0.4% -27.3%	0.0%	Physical Impact	-5.2%
/anguard US Equity Index Common Contractual Fund WS Verbatim Portfolio 3	Partially Aligned Partially Aligned	12	43 63	164 138	95%	-9.2% -6.8%	Direct Carbon Costs  Direct Carbon Costs	-25.8% -15.7%	-8.6% -5.6%		-27.3% -14.9%	-3.2%	Physical Impact Physical Impact	-5.2%
WS Verbatim Portfolio 4	Partially Aligned	27	71	154	96%	-8.0%	Direct Carbon Costs	-13.7%	-7.0%		-14.9%	-1.6%	Physical Impact	-3.7%
WS Verbatim Portfolio 5 Growth	Partially Aligned	35	76	166	97%	-8.8%	Direct Carbon Costs	-21.4%	-7.9%	Direct Carbon Costs	-21.0%	-2.0%	Physical Impact	-4.3%
NS Verbatim Portfolio 5 Income	Partially Aligned	6	49	95	81%	-4.7%	Direct Carbon Costs	-15.6%	-4.2%	Direct Carbon Costs	-16.2%	-1.7%	Physical Impact	-2.9%
WS Verbatim Portfolio 6	Partially Aligned	33	82	183	97%	-9.6%	Direct Carbon Costs	-23.7%	-8.7%	Direct Carbon Costs	-23.3%	-2.5%	Physical Impact	-5.1%
NS Verbatim Portfolio 7	Partially Aligned	54	87	194	98%	-10.2%	Direct Carbon Costs	-25.9%	-9.4%		-25.5%	-2.9%	Physical Impact	-5.8%
ilite Alternatives	Partially Aligned	1018	49	242	95%	-2.8%	Direct Carbon Costs	-7.5%	-5.2%		-10.0%	-1.3%	Physical Impact	-3.3%
Elite Asia Pacific Fund	Partially Aligned	770 6792	110	121	99%	-2.9%	Direct Carbon Costs	-8.0%	-2.6% -2.7%		-7.6% -79%	-1.5%	Physical Impact	-2.7%
Elite Balanced Managed Fund	Partially Aligned Partially Aligned	6792 2216	56 39	134	86% 79%	-2.6% -1.2%	Direct Carbon Costs Sovereign	-7.4% -1.4%	-2.7% -1.1%	Direct Carbon Costs Sovereign	-7.9% -1.4%	-0.9% -0.2%	Physical Impact Sovereign	-1.7%
Elite Cautious Managed Fund	Partially Aligned	3665	51	112	82%	-1.2%	Direct Carbon Costs	-1.4%	-1.1%		-1.4%	-0.2%	Physical Impact	-0.3%
Elite Defensive Managed	Partially Aligned	672	45	103	77%	-1.7%	Direct Carbon Costs	-3.8%	-1.8%		-4.1%	-0.5%	Physical Impact	-0.9%
Elite Diversified Market 2	Partially Aligned	187	37	65	98%	-3.2%	Direct Carbon Costs	-6.5%	-3.2%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%
Elite Diversified Market 3	Partially Aligned	239	47	83	97%	-3.2%	Direct Carbon Costs	-7.3%	-3.1%	Direct Carbon Costs	-7.5%	-0.9%	Physical Impact	-1.7%
Elite Diversified Market 4	Partially Aligned	330	55	98	95%	-3.2%	Direct Carbon Costs		-2.9%		-8.1%	-0.8%	Physical Impact	-1.7%
Elite Diversified Market 5	Partially Aligned	491	67	119	97%	-3.6%	Direct Carbon Costs	-9.6%	-3.4%		-9.8%	-1.0%	Physical Impact	-2.1%
Elite Diversified Market 6	Partially Aligned	499	78	137	99%	-4.1% -3.5%	Direct Carbon Costs	-11.2%	-3.8%		-11.5% -7.3%	-1.1%	Physical Impact	-2.3%
lite European Equity	Partially Aligned	2356 157	109	138	97% 79%	-3.5% -1.9%	Direct Carbon Costs  Direct Carbon Costs	-7.6% -4.6%	-2.8% -2.0%		-7.3% -4.9%	-0.3% -0.6%	Physical Impact Physical Impact	-0.8%
Elite Extra Cautious Managed	Partially Aligned	137					GI DOII COSIS		0/0		/ 0	J. V/0	urear miduci	/٧

Fund Identifiers	Governance,		Carbon	Footprint		Climate Value-at-Risk (CVaR) Scenario Analysis Scope 1 & 2									
Fund Name	Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Carbon foo &2 Emission	tprint Scope 1 ns Intensity	Data Coverage % for Carbon Footprint fund information		Transition Scenario ted warming 1.5C o	r below)		y Transition Scenario 2C or below)	o (Anticipated	Hot House World Scenario (Anticipated Warming 3C or above)			
	Trullework	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)		Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) exc Adaptation & Abatement (%	
Elite Global Emerging Markets	Partially Aligned	496	137	223	99%	-3.7%	Direct Carbon Costs	-8.1%	-3.0%	Direct Carbon Costs	-7.4%	-1.2%	Physical Impact	-2.3%	
Elite Global Equity	Partially Aligned	453	58	162	93%	-3.2%	Direct Carbon Costs	-9.9%	-3.3%	Direct Carbon Costs	-10.5%	-1.1%	Physical Impact	-2.1%	
Elite International	Partially Aligned	373	58	174	93%	-3.3%	Direct Carbon Costs	-10.0%	-3.3%	Direct Carbon Costs	-10.7%	-1.2%	Physical Impact	-2.1%	
Elite Japan Fund	Partially Aligned	595	79	82	98%	-2.0%	Direct Carbon Costs	-6.9%	-2.0%	Direct Carbon Costs	-7.3%	-0.6%	Physical Impact	-1.7%	
Elite North American Equity	Partially Aligned	3513	44	184	99%	-3.7%	Direct Carbon Costs	-12.3%	-3.8%	Direct Carbon Costs	-13.4%	-1.6%	Physical Impact	-2.5%	
Elite Stockmarket Managed	Partially Aligned	1605	59	142	88%	-2.8%	Direct Carbon Costs	-8.3%	-2.9%	Direct Carbon Costs	-8.8%	-1.0%	Physical Impact	-1.9%	
Elite UK Equity	Partially Aligned	5590	61	93	99%	-3.1%	Direct Carbon Costs	-10.0%	-3.0%	Direct Carbon Costs	-10.2%	-1.0%	Physical Impact	-2.2%	
Life Elite Alternatives	Partially Aligned	275	49	243	95%	-2.8%	Direct Carbon Costs	-7.4%	-5.2%	Direct Carbon Costs	-10.0%	-1.4%	Physical Impact	-3.3%	
Life Elite Asia Pacific	Partially Aligned	393	116	188	99%	-5.5%	Direct Carbon Costs	-14.7%	-5.1%	Direct Carbon Costs	-13.9%	-2.6%	Physical Impact	-4.8%	
Life Elite Balanced Managed Fund	Partially Aligned	1323	61	138	88%	-2.9%	Direct Carbon Costs	-8.5%	-3.0%	Direct Carbon Costs	-9.0%	-1.0%	Physical Impact	-1.9%	
Life Elite Bond	Partially Aligned	837	39	68	79%	-1.2%	Sovereign	-1.4%	-1.1%	Sovereign	-1.4%	-0.2%	Sovereign	-0.3%	
Life Elite Cautious Managed Fund	Partially Aligned	1735	54	116	83%	-2.2%	Direct Carbon Costs	-6.0%	-2.3%	Direct Carbon Costs	-6.3%	-0.7%	Physical Impact	-1.4%	
Life Elite Defensive Managed	Partially Aligned	498	47	105	77%	-1.7%	Direct Carbon Costs	-4.0%	-1.9%	Direct Carbon Costs	-4.3%	-0.5%	Physical Impact	-1.0%	
Life Elite Diversified Market 2	Partially Aligned	22	41	76	98%	-3.4%	Direct Carbon Costs	-6.9%	-3.4%	Direct Carbon Costs	-7.1%	-1.1%	Physical Impact	-1.8%	
Life Elite Diversified Market 3	Partially Aligned	51	53	100	97%	-3.5%	Direct Carbon Costs	-8.1%	-3.4%	Direct Carbon Costs	-8.2%	-1.1%	Physical Impact	-1.9%	
Life Elite Diversified Market 4	Partially Aligned	117	61	113	95%	-3.5%	Direct Carbon Costs	-8.6%	-3.3%	Direct Carbon Costs	-8.7%	-1.0%	Physical Impact	-1.9%	
Life Elite Diversified Market 5	Partially Aligned	122	74	138	97%	-4.1%	Direct Carbon Costs	-10.7%	-3.9%	Direct Carbon Costs	-10.8%	-1.2%	Physical Impact	-2.4%	
Life Elite Diversified Market 6	Partially Aligned	102	85	158	99%	-4.7%	Direct Carbon Costs	-12.6%	-4.4%	Direct Carbon Costs	-12.8%	-1.3%	Physical Impact	-2.8%	
Life Elite European Equity	Partially Aligned	1093	101	139	98%	-4.6%	Direct Carbon Costs	-12.4%	-3.8%	Direct Carbon Costs	-12.2%	-0.6%	Physical Impact	-1.5%	
Life Elite Extra Cautious Managed	Partially Aligned	103	50	110	80%	-2.0%	Direct Carbon Costs	-5.0%	-2.1%	Direct Carbon Costs	-5.3%	-0.6%	Physical Impact	-1.2%	
Life Elite Extra Defensive Managed	Partially Aligned	42	40	88	77%	+0.2%	Direct Carbon Costs	-1.4%	-2.1%	Direct Carbon Costs	-3.9%	-0.6%	Physical Impact	-1.0%	
Life Elite Global Emerging Markets	Partially Aligned	239	163	330	98%	-7.0%	Direct Carbon Costs	-15.6%	-5.8%	Direct Carbon Costs	-14.0%	-2.6%	Physical Impact	-4.9%	
Life Elite Global Equity	Partially Aligned	186	64	162	94%	-3.7%	Direct Carbon Costs	-11.4%	-3.7%	Direct Carbon Costs	-12.1%	-1.3%	Physical Impact	-2.4%	
Life Elite International	Partially Aligned	138	64	172	94%	-3.8%	Direct Carbon Costs	-11.8%	-3.8%	Direct Carbon Costs	-12.5%	-1.3%	Physical Impact	-2.4%	
Life Elite Japan Fund	Partially Aligned	252	85	89	99%	-4.7%	Direct Carbon Costs	-13.7%	-4.6%	Direct Carbon Costs	-14.3%	-1.2%	Physical Impact	-3.5%	
Life Elite North American Equity	Partially Aligned	890	44	184	99%	-3.7%	Direct Carbon Costs	-12.3%	-3.8%	Direct Carbon Costs	-13.4%	-1.6%	Physical Impact	-2.5%	
Life Elite Stockmarket Managed Fund	Partially Aligned	270	63	146	90%	-3.2%	Direct Carbon Costs	-9.5%	-3.3%	Direct Carbon Costs	-10.1%	-1.1%	Physical Impact	-2.2%	
Life Elite UK Equity	Partially Aligned	1783	61	93	99%	-3.1%	Direct Carbon Costs	-10.0%	-2.9%	Direct Carbon Costs	-10.2%	-1.0%	Physical Impact	-2.2%	
Life Fixed Interest	Partially Aligned	30	21	30	92%	-1.8%	Sovereign	-1.9%	-3.0%	Sovereign	-3.1%	-1.3%	Sovereign	-1.3%	
Life M&G Corporate Bond (FOF)	Partially Aligned	153	53	114	82%	-0.9%	Direct Carbon Costs	-1.4%	-1.1%	Direct Carbon Costs	-1.6%	-0.4%	Sovereign	-0.5%	
M&G Corporate Bond (FOF)	Partially Aligned	470	53	114	82%	-0.9%	Direct Carbon Costs	-1.4%	-1.1%	Direct Carbon Costs	-1.6%	-0.4%	Sovereign	-0.5%	
Manor Park Managed Fund	Partially Aligned	415	56	134	86%	-2.6%	Direct Carbon Costs	-7.4%	-2.7%	Direct Carbon Costs	-7.9%	-0.9%	Physical Impact	-1.7%	
Pension Fixed Interest	Partially Aligned	248	21	30	92%	-1.8%	Sovereign	-1.9%	-3.0%	Sovereign	-3.1%	-1.3%	Sovereign	-1.3%	

