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This report provides information on what climate change could mean for your investments.

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.

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.

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



Governance, Strategy and Risk Management Framework


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.



Alignment Metrics

Alignment metrics estimate the proportion of a fund that has science-based emission targets and the climate warming scenario a fund is aligned to.

Click [here](#) to find out more.

Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint The numbers in these columns were recalculated in Aug 2024				Current Year's Carbon Footprint					Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics					
Fund Name	Scope 1 & 2 Greenhouse Gas Emissions		Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTI) Alignment (%)	Implied Temperature Rise (ITR) (°C)				
			Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)					Revenue Intensity (tCO2e/£m)	Total Carbon Emissions (tCO2e)		Total Carbon Emissions (tCO2e)	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 (%) excl. Adaptation & Abatement (%)
7IM AAP Balanced	Partially Aligned	340	100	148	94%	392	1590	1982	129	179	89%	-2.9%	Direct Carbon Costs	-6.6%	-1.8%	Direct Carbon Costs	-5.7%	-0.8%	Physical Impact	-1.9%	39.2%	1.6°C				
7IM AAP Moderately Adventurous	Partially Aligned	121	86	152	96%	127	816	944	97	161	90%	-2.2%	Direct Carbon Costs	-7.5%	-2.0%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-2.3%	40.3%	1.7°C				
7IM AAP Moderately Cautious	Partially Aligned	132	111	154	95%	120	359	478	138	172	87%	-3.0%	Direct Carbon Costs	-5.3%	-1.4%	Direct Carbon Costs	-3.9%	-0.6%	Physical Impact	-1.3%	39.4%	1.6°C				
AB Concentrated US Equity Portfolio	Partially Aligned	0	7	31	100%	0	8	8	7	30	95%	-0.1%	Direct Carbon Costs	-4.9%	-0.5%	Direct Carbon Costs	-6.8%	-0.9%	Physical Impact	-1.4%	59.3%	2.1°C				
abrdn Asia Pacific Equity Fund	Partially Aligned	72	65	229	100%	56	424	479	70	290	100%	-5.3%	Direct Carbon Costs	-10.4%	-4.7%	Direct Carbon Costs	-9.5%	-2.2%	Physical Impact	-3.7%	36.3%	2.3°C				
abrdn Asia Pacific ex-Japan Equity Fund	Partially Aligned	-	-	-	-	0	2	2	152	337	99%	-6.4%	Direct Carbon Costs	-12.9%	-5.6%	Direct Carbon Costs	-11.8%	-1.9%	Physical Impact	-4.0%	28.4%	2.9°C				
abrdn Diversified Growth and Income Fund	Partially Aligned	408	170	196	94%	249	620	869	171	215	95%	-3.2%	Direct Carbon Costs	-5.3%	-1.3%	Direct Carbon Costs	-3.7%	-0.6%	Physical Impact	-1.1%	41.1%	1.9°C				
abrdn Emerging Markets Equity Fund	Partially Aligned	138	78	246	100%	95	558	653	76	290	98%	-3.7%	Direct Carbon Costs	-8.9%	-3.5%	Direct Carbon Costs	-8.3%	-1.8%	Physical Impact	-3.2%	32.1%	5.5°C				
abrdn Emerging Markets Equity Tracker Fund	Partially Aligned	-	-	-	-	0	2	2	177	399	99%	-6.7%	Direct Carbon Costs	-13.0%	-5.6%	Direct Carbon Costs	-11.3%	-1.9%	Physical Impact	-3.9%	26.7%	5°C				
abrdn Emerging Markets Local Currency Bond Fund	Partially Aligned	-	-	-	-	1	0	1	407	407	100%	-3.2%	Sovereign	-3.2%	+0.3%	Physical Impact	+0.3%	0%	Sovereign	0%	-	-				
abrdn Global Corporate Bond Fund	Partially Aligned	-	-	-	-	0	1	1	59	131	95%	-1.5%	Direct Carbon Costs	-1.9%	-0.9%	Direct Carbon Costs	-1.4%	0%	Physical Impact	-0.2%	45.4%	2.3°C				
abrdn Global Government Bond Fund	Partially Aligned	-	-	-	-	1	0	1	255	255	100%	-4.7%	Sovereign	-4.7%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	1.6%	1.5°C				
abrdn Global Inflation-Linked Bond Fund	Partially Aligned	-	-	-	-	1	0	1	240	240	100%	-3.7%	Sovereign	-3.7%	+0.2%	Direct Carbon Costs	+0.2%	+0.5%	Physical Impact	+0.5%	1.6%	1.5°C				
abrdn Global Inflation-Linked Bond Fund	Partially Aligned	237	258	258	99%	178	60	238	242	243	97%	-4.0%	Sovereign	-4.0%	+0.3%	Direct Carbon Costs	+0.3%	+0.5%	Physical Impact	+0.5%	4.3%	1.5°C				
abrdn Latin American Equity Fund	Partially Aligned	10	65	161	98%	9	194	203	55	129	100%	-1.8%	Direct Carbon Costs	-8.9%	-2.2%	Direct Carbon Costs	-6.6%	-1.1%	Physical Impact	-1.7%	25.2%	6°C				
abrdn Short Dated Global Corporate Bond Fund	Partially Aligned	-	-	-	-	0	1	1	67	144	94%	-0.9%	Direct Carbon Costs	-1.1%	-0.3%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	40.8%	2.2°C				
abrdn Short Dated Global Inflation-Lkd Bond Fund	Partially Aligned	-	-	-	-	1	0	1	256	256	100%	-1.5%	Sovereign	-1.5%	+0.3%	Direct Carbon Costs	+0									

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Aquila Connect Overseas Consensus	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aquila Connect Pacific Rim Equity	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aquila Connect US Equity	Partially Aligned	-	-	-	-	713	10640	11353	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C	
Aquila Connect World ex UK	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aquila Life 60:40 Global Equity Fund	Partially Aligned	713	89	143	99%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Artemis Income	Partially Aligned	930	34	53	98%	1193	18892	20085	48	55	100%	-2.7%	Direct Carbon Costs	-7.9%	-1.5%	Direct Carbon Costs	-7.0%	-0.6%	Physical Impact	-1.4%	69.8%	6°C	
Artemis SmartGARP Global Emerging Markets Equity	Partially Aligned	254	198	306	99%	174	1278	1452	181	370	99%	-8.0%	Direct Carbon Costs	-13.2%	-5.2%	Direct Carbon Costs	-9.9%	-1.7%	Physical Impact	-3.4%	24.9%	3.8°C	
Artemis SmartGARP Global Equity	Partially Aligned	360	98	136	100%	164	2672	2836	49	63	100%	-2.3%	Direct Carbon Costs	-6.3%	-1.2%	Direct Carbon Costs	-5.5%	-0.9%	Physical Impact	-1.8%	53.5%	2.8°C	
Artemis Strategic Bond Fund	Partially Aligned	503	120	169	84%	377	1880	2257	108	155	81%	-1.9%	Sovereign	-2.2%	-0.3%	Direct Carbon Costs	-0.6%	0%	Physical Impact	0%	34.2%	2.5°C	
Artemis UK Smaller Companies	Partially Aligned	282	67	89	98%	255	3365	3621	74	78	97%	-1.5%	Direct Carbon Costs	-9.8%	-1.1%	Direct Carbon Costs	-10.5%	-0.3%	Physical Impact	-1.1%	50.8%	2.1°C	
Artemis UK Special Situations	Partially Aligned	197	71	105	98%	238	2314	2553	95	111	98%	-2.4%	Direct Carbon Costs	-9.3%	-1.5%	Direct Carbon Costs	-9.2%	-0.4%	Physical Impact	-1.5%	57.6%	6°C	
Artemis US Select	Partially Aligned	450	40	190	96%	464	4407	4871	40	184	100%	+12.6%	Direct Carbon Costs	+7%	+71%	Direct Carbon Costs	+0.5%	-1.0%	Physical Impact	-1.7%	49.3%	1.8°C	
Ascent Life Global Eq 60/40 (Herbert Smith)	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aviva Investors UK PAIF	Partially Aligned	0	1	12	100%	0	0	0	1	13	100%	-3.0%	Direct Carbon Costs	-18.5%	-2.6%	Direct Carbon Costs	-20.0%	-7.1%	Physical Impact	-29.7%	100.0%	1.5°C	
AXA ACT Framlington Clean Economy	Partially Aligned	5	65	391	100%	1	13	14	38	209	100%	+4.6%	Direct Carbon Costs	-3.0%	+2.3%	Direct Carbon Costs	-6.1%	-0.7%	Physical Impact	-1.5%	84.5%	1.5°C	
AXA Defensive Distribution	Partially Aligned	162	121	133	99%	195	118	313	142	142	100%	-3.2%	Sovereign	-3.2%	-0.3%	Sovereign	-0.3%	+0.6%	Physical Impact	+0.6%	-	-	-
AXA Framlington American Growth	Partially Aligned	74	12	75	99%	44	1615	1660	7	44	100%	-3.4%	Direct Carbon Costs	-8.4%	-3.4%	Direct Carbon Costs	-9.6%	-2.5%	Physical Impact	-3.0%	55.1%	1.5°C	
AXA Framlington Biotech	Partially Aligned	1	2	35	96%	1	16	17	1	49	99%	-1.5%	Direct Carbon Costs	-10.1%	-1.5%	Direct Carbon Costs	-13.3%	-1.0%	Physical Impact	-1.7%	23.4%	1.5°C	
AXA Framlington FinTech	Partially Aligned	0	2	7	98%	0	5	5	1	6	100%	-0.3%	Direct Carbon Costs	-1.7%	-0.4%	Direct Carbon Costs	-2.1%	-0.9%	Physical Impact	-1.1%	45.1%	1.5°C	
AXA Framlington Global Sustainable Managed	Partially Aligned	434	66	112	99%	332	3335	3667	54	87	100%	0%	Direct Carbon Costs	-5.2%	+0.3%	Direct Carbon Costs	-5.5%	-0.7%	Physical Impact	-1.4%	66.1%	1.7°C	
AXA Framlington Global Sustainable Managed (Closed to NB)	Partially Aligned	173	66	112	99%	138	1381	1519	54	87	100%	0%	Direct Carbon Costs	-5.2%	+0.3%	Direct Carbon Costs	-5.5%	-0.7%	Physical Impact	-1.4%	66.1%	1.7°C	
AXA Framlington Global Technology	Partially Aligned	40	9	46	98%	15	768	784	5	27	98%	-0.6%	Direct Carbon Costs	-4.6%	-0.9%	Direct Carbon Costs	-5.5%	-0.8%	Physical Impact	-1.2%	74.4%	1.5°C	
AXA Framlington Global Thematics	Partially Aligned	19	35	192	100%	10	87	97	19	113	100%	+2%	Direct Carbon Costs	-2.2%	+0.5%	Direct Carbon Costs	-4.2%	-0.9%	Physical Impact	-1.4%	70.1%	1.6°C	
AXA Framlington Health	Partially Aligned	7	4	21	99%	5	125	130	3	20	98%	-0.5%	Direct Carbon Costs	-6.2%	-0.6%	Direct Carbon Costs	-8.3%	-0.8%	Physical Impact	-1.3%	56.8%	1.5°C	
AXA Framlington Japan	Partially Aligned	14	78	89	96%	6	273	279	43	52	99%	-2.3%	Direct Carbon Costs	-9.0%	-1.6%	Direct Carbon Costs	-8.5%	-1.0%	Physical Impact	-3.0%	45.3%	1.5°C	
AXA Framlington Managed Income	Partially Aligned	80	73	103	79%	100	1304	1404	77	76	79%	-3.1%	Direct Carbon Costs	-4.0%	-1.4%	Direct Carbon Costs	-2.4%	-0.4%	Physical Impact	-1.1%	31.1%	2.9°C	
AXA Framlington Monthly Income	Partially Aligned	134	120	200	79%	104	1770	1874	121	140	89%	+2.5%	Direct Carbon Costs	-5.2%	+2.7%	Direct Carbon Costs	-5.0%	-0.9%	Physical Impact	-2.4%	38.8%	6°C	
AXA Framlington UK Equity Income	Partially Aligned	215	58	116	99%	204	4416	4620	59	80	100%	+0.9%	Direct Carbon Costs	-4.2%	+1.3%	Direct Carbon Costs	-4.2%	-0.6%	Physical Impact	-1.3%	57.1%	6°C	
AXA Framlington UK Mid Cap	Partially Aligned	23	58	97	100%	10	224	235	34	51	98%	-0.3%	Direct Carbon Costs	-8.8%	-0.3%	Direct Carbon Costs	-9.6%	-0.9%	Physical Impact	-2.7%	70.2%	1.7°C	
AXA Framlington UK Select Opportunities	Partially Aligned	532	83	115	94%	330	5455	5785	60	89	98%	-2.6%	Direct Carbon Costs	-8.4%	-1.4%	Direct Carbon Costs	-7.8%	-0.6%	Physical Impact	-1.6%	56.1%	6°C	
AXA Framlington UK Smaller Companies	Partially Aligned	29	24	39	72%	29	521	550	24	32	81%	-1.1%	Direct Carbon Costs	-10.0%	-0.8%	Direct Carbon Costs	-10.9%	-0.6%	Physical Impact	-2.1%	23.0%	3.1°C	
AXA Framlington UK Sustainable Equity	Partially Aligned	30	21	48	99%	13	331	344	19	39	100%	+0.6%	Direct Carbon Costs	-5.7%	+0.8%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-1.7%	67.3%	6°C	
AXA Framlington UK Sustainable Equity (Closed to NB)	Partially Aligned	17	21	48	99%	12	295	307	19	39	100%	+0.6%	Direct Carbon Costs	-5.7%	+0.8%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-1.7%	67.3%	6°C	
AXA Global High Yield	Partially Aligned	123	99	217	55%	108	779	887	87	145	54%	-1.7%	Direct Carbon Costs	-2.3%	-1.0%	Direct Carbon Costs	-1.8%	-0.3%	Physical Impact	-0.4%	18.9%	1.7°C	
AXA Global Sustainable Distribution	Partially Aligned	555	119	168	99%	503	1547	2050	115	149	100%	-2.2%	Direct Carbon Costs	-5.4%	-0.6%	Direct Carbon Costs	-4.0%	-0.3%	Physical Impact	-0.7%	64.4%	1.6°C	
AXA IM Distribution	Partially Aligned	845	106	135	99%	746	5485	6232	99	124	97%	+1.8%	Direct Carbon Costs	-2.6%	+2.6%	Direct Carbon Costs	-1.9%	-0.2%	Physical Impact	-1.0%	58.5%	6°C	
AXA IM Distribution (Closed to NB)	Partially Aligned	2067	106																				

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Elite Japan Fund		Partially Aligned	595	79	82	98%	472	8006	8478	69	85	100%	-1.4%	Direct Carbon Costs	-5.1%	-1.1%	Direct Carbon Costs	-5.1%	-0.5%	Physical Impact	-1.6%	38.9%	1.7°C
Elite North American Equity		Partially Aligned	3513	44	184	99%	2621	30957	33578	35	137	99%	-0.6%	Direct Carbon Costs	-5.1%	-1.5%	Direct Carbon Costs	-6.9%	-1.0%	Physical Impact	-1.6%	53.6%	1.9°C
Elite Stockmarket Managed		Partially Aligned	2193	81	161	97%	2170	15826	17996	76	132	97%	-1.9%	Direct Carbon Costs	-5.5%	-1.4%	Direct Carbon Costs	-5.4%	-0.6%	Physical Impact	-1.4%	54.0%	2.5°C
Elite UK Equity		Partially Aligned	5603	61	93	99%	4275	63774	68049	54	68	99%	-0.9%	Direct Carbon Costs	-6.5%	-0.4%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-1.7%	64.8%	6°C
Federated Hermes Asia ex-Japan Equity Fund		Partially Aligned	612	255	190	100%	817	2053	2870	395	390	100%	-8.6%	Direct Carbon Costs	-16.1%	-6.3%	Direct Carbon Costs	-13.5%	-1.7%	Physical Impact	-3.8%	22.2%	2.7°C
Federated Hermes US SMID Equity Fund		Partially Aligned	320	40	128	96%	214	3177	3391	29	131	98%	-0.6%	Direct Carbon Costs	-6.7%	-0.8%	Direct Carbon Costs	-8.8%	-0.9%	Physical Impact	-1.4%	22.5%	2°C
Fidelity American Fund		Partially Aligned	69	16	54	100%	56	1176	1233	11	56	100%	-2.3%	Direct Carbon Costs	-6.3%	-2.0%	Direct Carbon Costs	-6.9%	-0.8%	Physical Impact	-1.4%	75.8%	1.6°C
Fidelity Asia Fund		Partially Aligned	440	40	148	99%	428	2312	2740	50	209	100%	-4.6%	Direct Carbon Costs	-9.3%	-3.4%	Direct Carbon Costs	-7.9%	-2.0%	Physical Impact	-3.5%	26.4%	2.3°C
Fidelity Asia Pacific Opportunities		Partially Aligned	198	50	115	99%	228	2716	2944	58	123	99%	-6.3%	Direct Carbon Costs	-12.9%	-5.6%	Direct Carbon Costs	-12.3%	-1.4%	Physical Impact	-2.4%	27.2%	2.4°C
Fidelity Emerging Markets Fund		Partially Aligned	290	57	111	97%	142	1542	1685	34	88	94%	-3.2%	Direct Carbon Costs	-8.7%	-2.4%	Direct Carbon Costs	-7.4%	-1.7%	Physical Impact	-2.7%	19.0%	2.9°C
Fidelity Enhanced Income Fund		Partially Aligned	8	79	132	98%	7	114	122	77	117	97%	+3.2%	Direct Carbon Costs	-4.6%	+2.9%	Direct Carbon Costs	-5.2%	-0.5%	Physical Impact	-1.6%	58.5%	6°C
Fidelity European Fund		Partially Aligned	506	35	78	97%	446	5444	5890	30	67	100%	-1.8%	Direct Carbon Costs	-5.9%	-1.2%	Direct Carbon Costs	-5.9%	-0.3%	Physical Impact	-1.1%	83.5%	2.7°C
Fidelity European Fund (Elite)		Partially Aligned	149	35	78	97%	111	1358	1469	30	67	100%	-1.8%	Direct Carbon Costs	-5.9%	-1.2%	Direct Carbon Costs	-5.9%	-0.3%	Physical Impact	-1.1%	83.5%	2.7°C
Fidelity Global Dividend Fund		Partially Aligned	55	42	102	100%	46	555	601	34	82	100%	+4.7%	Direct Carbon Costs	-1.1%	+2.7%	Direct Carbon Costs	-2.9%	-0.7%	Physical Impact	-1.2%	65.7%	1.6°C
Fidelity Global Special Situations		Partially Aligned	326	54	119	98%	161	3466	3627	31	69	99%	-1.1%	Direct Carbon Costs	-7.5%	-1.1%	Direct Carbon Costs	-8.3%	-0.8%	Physical Impact	-1.6%	57.2%	2°C
Fidelity Multi Asset Open Strategic		Partially Aligned	161	144	220	84%	356	863	1219	148	212	89%	-2.8%	Direct Carbon Costs	-6.3%	-1.3%	Direct Carbon Costs	-4.6%	-0.5%	Physical Impact	-1.0%	41.3%	2.2°C
Fidelity Special Situations		Partially Aligned	398	67	90	94%	324	6686	7010	64	88	93%	-0.4%	Direct Carbon Costs	-8.7%	+0.3%	Direct Carbon Costs	-8.6%	-0.2%	Physical Impact	-1.0%	54.7%	1.6°C
Fidelity Sustainable Moneybuilder Income		Partially Aligned	70	54	115	55%	52	479	531	48	91	52%	-1.1%	Direct Carbon Costs	-1.5%	-0.7%	Direct Carbon Costs	-1.2%	0%	Physical Impact	-0.2%	29.9%	1.5°C
First Sentier Global Listed Infrastructure Fund		Partially Aligned	1398	274	1487	100%	1155	2406	3561	300	1398	93%	-19.7%	Direct Carbon Costs	-26.0%	-20.3%	Direct Carbon Costs	-26.8%	-1.1%	Physical Impact	-2.5%	27.7%	1.8°C
FSSA Asia Focus Fund		Partially Aligned	56	23	58	99%	56	785	841	27	63	99%	-1.4%	Direct Carbon Costs	-6.4%	-1.5%	Direct Carbon Costs	-6.2%	-1.8%	Physical Impact	-3.1%	28.2%	2°C
FTF Martin Currie UK Mid Cap Fund		Partially Aligned	26	26	32	100%	15	400	415	21	31	100%	+1.3%	Direct Carbon Costs	-6.9%	+0.9%	Direct Carbon Costs	-8.0%	-0.9%	Physical Impact	-2.2%	67.0%	1.5°C
FTF Martin Currie UK Smaller Companies		Partially Aligned	78	31	60	75%	105	1623	1728	49	58	85%	+0.5%	Direct Carbon Costs	-8.0%	0%	Direct Carbon Costs	-9.2%	-0.4%	Physical Impact	-1.2%	30.9%	1.8°C
GAM Star China Equity		Partially Aligned	19	26	28	100%	11	158	169	20	49	100%	-0.2%	Direct Carbon Costs	-7.7%	-1.8%	Direct Carbon Costs	-8.4%	-2.6%	Physical Impact	-6.2%	24.1%	1.9°C
Goldman Sachs Emerging Markets Equity		Partially Aligned	71	51	124	96%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
HSBC Islamic Global Equity Index		Partially Aligned	137	27	79	100%	279	3909	4188	20	60	100%	-2.3%	Direct Carbon Costs	-6.8%	-2.6%	Direct Carbon Costs	-7.7%	-0.9%	Physical Impact	-1.6%	74.5%	1.9°C
HSBC World Selection Balanced		Partially Aligned	141	139	231	97%	163	693	857	111	175	97%	-2.9%	Direct Carbon Costs	-6.3%	-1.9%	Direct Carbon Costs	-5.9%	-0.8%	Physical Impact	-1.6%	53.1%	1.9°C
HSBC World Selection Cautious		Partially Aligned	16	193	234	96%	21	33	55	176	204	97%	-3.4%	Direct Carbon Costs	-4.3%	-0.8%	Direct Carbon Costs	-1.9%	-0.3%	Physical Impact	-0.5%	49.7%	1.9°C
HSBC World Selection Dynamic		Partially Aligned	140	119	226	98%	127	734	861	90	165	98%	-2.7%	Direct Carbon Costs	-7.0%	-2.2%	Direct Carbon Costs	-7.1%	-1.0%	Physical Impact	-1.9%	54.3%	1.9°C
Invesco Corporate Bond Fund (UK)		Partially Aligned	517	46	86	87%	656	7639	8295	61	79	86%	-1.2%	Direct Carbon Costs	-1.6%	-0.9%	Direct Carbon Costs	-1.5%	0%	Physical Impact	-0.3%	55.2%	2.2°C
Invesco Distribution Fund (UK)		Partially Aligned	795	83	119	87%	787	4811	5598	79	101	86%	+0.5%	Direct Carbon Costs	-2.8%	+0.7%	Direct Carbon Costs	-2.8%	-0.3%	Physical Impact	-0.7%	49.8%	2.9°C
Invesco European Equity Fund (UK)		Partially Aligned	1777	267	243	100%	1022	5683	6705	181	154	100%	-5.3%	Direct Carbon Costs	-12.4%	-4.4%	Direct Carbon Costs	-11.9%	-0.3%	Physical Impact	-1.1%	78.2%	5.3°C
Invesco Global Smaller Companies Fund (UK)		Partially Aligned	236	68	126	94%	185	2478	2663	56	111	98%	-1.5%	Direct Carbon Costs	-9.0%	-1.2%	Direct Carbon Costs	-9.7%	-0.8%	Physical Impact	-1.9%	18.7%	2.7°C
Invesco Monthly Income Plus Fund (UK)		Partially Aligned	535	90	119	76%	723	4547	5269	121	120	75%	-1.0%	Direct Carbon Costs	-2.3%	-0.4%	Direct Carbon Costs	-1.8%	-0.1%	Physical Impact	-0.3%	40.6%	2.3°C
Invesco Resp Japan Equity Value Discovery Fnd (UK)		Partially Aligned	3	45	47	100%	2	70	72	35	49	98%	-3.0%	Direct Carbon Costs	-10.4%	-1.8%	Direct Carbon Costs	-9.9%	-1.0%	Physical Impact	-3.1%	52.3%	2.7°C
Invesco UK Equity High Income Fund (UK)		Partially Aligned	2177	112	173	99%	1788	16332	1														

Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint The numbers in these columns were recalculated in Aug 2024				Current Year's Carbon Footprint					Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Name	Scope 1 & 2 Greenhouse Gas Emissions		Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)					Revenue Intensity (tCO2e/£m)	Total Carbon Emissions (tCO2e)		Total Carbon Emissions (tCO2e)	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		
Life abrdn Diversified Growth and Income Fund	Partially Aligned	153	170	196	94%	114	285	400	171	215	95%	-3.2%	Direct Carbon Costs	-5.3%	-1.3%	Direct Carbon Costs	-3.7%	-0.6%	Physical Impact	-1.1%	41.1%	1.9°C
Life abrdn Emerging Markets Equity Fund	Partially Aligned	29	78	246	100%	27	157	184	76	290	98%	-3.7%	Direct Carbon Costs	-8.9%	-3.5%	Direct Carbon Costs	-8.3%	-1.8%	Physical Impact	-3.2%	32.1%	5.5°C
Life abrdn Emerging Markets Equity Tracker Fund	Partially Aligned	-	-	-	-	0	2	2	177	399	99%	-6.7%	Direct Carbon Costs	-13.0%	-5.6%	Direct Carbon Costs	-11.3%	-1.9%	Physical Impact	-3.9%	26.7%	5°C
Life abrdn Emerging Markets Local Ccy Bond Fund	Partially Aligned	-	-	-	-	1	0	1	407	407	100%	-3.2%	Sovereign	-3.2%	+0.3%	Physical Impact	+0.3%	0%	Sovereign	0%	-	-
Life abrdn Global Corporate Bond Fund	Partially Aligned	-	-	-	-	0	1	1	59	131	95%	-1.5%	Direct Carbon Costs	-1.9%	-0.9%	Direct Carbon Costs	-1.4%	0%	Physical Impact	-0.2%	45.4%	2.3°C
Life abrdn Global Government Bond Fund	Partially Aligned	-	-	-	-	1	0	1	255	255	100%	-4.7%	Sovereign	-4.7%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	1.6%	1.5°C
Life abrdn Global Inflation-Linked Bond Fund	Partially Aligned	-	-	-	-	1	0	1	240	240	100%	-3.7%	Sovereign	-3.7%	+0.2%	Direct Carbon Costs	+0.2%	+0.5%	Physical Impact	+0.5%	1.6%	1.5°C
Life abrdn Short Dated Glbl Inflation-Lkd Bd Fund	Partially Aligned	-	-	-	-	1	0	1	256	256	100%	-1.5%	Sovereign	-1.5%	+0.3%	Direct Carbon Costs	+0.3%	+0.1%	Physical Impact	+0.1%	1.6%	1.5°C
Life abrdn Short Dated Global Corporate Bond Fund	Partially Aligned	-	-	-	-	0	1	1	67	144	94%	-0.9%	Direct Carbon Costs	-1.1%	-0.3%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	40.8%	2.2°C
Life abrdn Short Dated Sterling Corporate Bnd Fund	Partially Aligned	-	-	-	-	0	1	1	30	46	86%	-0.4%	Direct Carbon Costs	-0.6%	-0.1%	Direct Carbon Costs	-0.3%	0%	Physical Impact	0%	35.9%	2.1°C
Life abrdn SICAV II - Global Inflation Lkd Gov Bond	Partially Aligned	27	253	253	100%	22	7	29	241	241	98%	-3.9%	Sovereign	-3.9%	+0.3%	Direct Carbon Costs	+0.3%	+0.5%	Physical Impact	+0.5%	1.3%	1.5°C
Life abrdn SICAV II Global High Yield Bond GBP Hgd	Partially Aligned	-	-	-	-	0	2	2	276	509	62%	-3.1%	Direct Carbon Costs	-3.8%	-1.7%	Direct Carbon Costs	-2.5%	-0.8%	Physical Impact	-0.9%	22.6%	2°C
Life abrdn Strategic Bond Fund	Partially Aligned	687	103	137	80%	684	4459	5143	98	131	85%	-1.4%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-0.8%	0%	Physical Impact	-0.2%	38.2%	2.7°C
Life Aegon Ethical Corporate Bond	Partially Aligned	54	45	82	71%	47	504	551	44	84	73%	-0.9%	Direct Carbon Costs	-1.3%	-0.6%	Direct Carbon Costs	-1.0%	0%	Physical Impact	-0.2%	39.7%	1.5°C
Life Aegon Ethical Equity	Partially Aligned	24	23	45	95%	22	395	418	20	49	96%	+2.4%	Direct Carbon Costs	-2.3%	+1.4%	Direct Carbon Costs	-3.7%	-0.7%	Physical Impact	-1.7%	62.2%	1.5°C
Life Aegon Investment Grade Bond	Partially Aligned	2	72	144	74%	1	35	36	34	66	77%	-0.6%	Direct Carbon Costs	-0.9%	-0.3%	Direct Carbon Costs	-0.7%	0%	Physical Impact	-0.1%	38.4%	1.5°C
Life Aegon Sterling Corporate Bond	Partially Aligned	23	42	93	73%	15	210	225	32	49	79%	-0.3%	Direct Carbon Costs	-0.6%	-0.2%	Direct Carbon Costs	-0.6%	0%	Physical Impact	-0.2%	49.3%	2.3°C
Life Artemis Income	Partially Aligned	434	34	53	98%	592	9379	9971	48	55	100%	-2.7%	Direct Carbon Costs	-7.9%	-1.5%	Direct Carbon Costs	-7.0%	-0.6%	Physical Impact	-1.4%	69.8%	6°C
Life Artemis SmartGARP Global Emerging Markets	Partially Aligned	58	198	306	99%	43	318	362	181	370	99%	-8.0%	Direct Carbon Costs	-13.2%	-5.2%	Direct Carbon Costs	-9.9%	-1.7%	Physical Impact	-3.4%	24.9%	3.8°C
Life Artemis Strategic Bond Fund	Partially Aligned	447	120	169	84%	362	1805	2167	108	155	81%	-1.9%	Sovereign	-2.2%	-0.3%	Direct Carbon Costs	-0.6%	0%	Physical Impact	0%	34.2%	2.5°C
Life Artemis US Select	Partially Aligned	110	40	190	96%	119	1129	1248	40	184	100%	+12.6%	Direct Carbon Costs	+7%	+71%	Direct Carbon Costs	+0.5%	-1.0%	Physical Impact	-1.7%	49.3%	1.8°C
Life Aviva Investors UK Property Feeder Fund	Partially Aligned	0	1	12	100%	0	0	0	1	13	100%	-3.0%	Direct Carbon Costs	-18.5%	-2.6%	Direct Carbon Costs	-20.0%	-71%	Physical Impact	-29.7%	100.0%	1.5°C
Life AXA Defensive Distribution	Partially Aligned	259	121	133	99%	307	185	493	142	142	100%	-3.2%	Sovereign	-3.2%	-0.3%	Sovereign	-0.3%	+0.6%	Physical Impact	+0.6%	-	-
Life AXA Framlington American Growth	Partially Aligned	21	12	75	99%	12	438	450	7	44	100%	-3.4%	Direct Carbon Costs	-8.4%	-3.4%	Direct Carbon Costs	-9.6%	-2.5%	Physical Impact	-3.0%	55.1%	1.5°C
Life AXA Framlington Biotech	Partially Aligned	0	2	35	96%	0	6	6	1	49	99%	-1.5%	Direct Carbon Costs	-10.1%	-1.5%	Direct Carbon Costs	-13.3%	-1.0%	Physical Impact	-1.7%	23.4%	1.5°C
Life AXA Framlington FinTech	Partially Aligned	0	2	7	98%	0	1	1	1	6	100%	-0.3%	Direct Carbon Costs	-1.7%	-0.4%	Direct Carbon Costs	-2.1%	-0.9%	Physical Impact	-1.1%	45.1%	1.5°C
Life AXA Framlington Global Sustainable Managed	Partially Aligned	197	66	112	99%	212	2127	2339	54	87	100%	0%	Direct Carbon Costs	-5.2%	+0.3%	Direct Carbon Costs	-5.5%	-0.7%	Physical Impact	-1.4%	66.1%	1.7°C
Life AXA Framlington Global Technology	Partially Aligned	7	9	46	98%	4	211	215	5	27	98%	-0.6%	Direct Carbon Costs	-4.6%	-0.9%	Direct Carbon Costs	-5.5%	-0.8%	Physical Impact	-1.2%	74.4%	1.5°C
Life AXA Framlington Global Thematics	Partially Aligned	10	35	192	100%	3	29	33	19	113	100%	+2%	Direct Carbon Costs	-2.2%	+0.5%	Direct Carbon Costs	-4.2%	-0.9%	Physical Impact	-1.4%	70.1%	1.6°C
Life AXA Framlington Health	Partially Aligned	1	4	21	99%	1	17	18	3	20	98%	-0.5%	Direct Carbon Costs	-6.2%	-0.6%	Direct Carbon Costs	-8.3%	-0.8%	Physical Impact	-1.3%	56.8%	1.5°C
Life AXA Framlington Japan	Partially Aligned	3	78	89	96%	1	60	62	43	52	99%	-2.3%	Direct Carbon Costs	-9.0%	-1.6%	Direct Carbon Costs	-8.5%	-1.0%	Physical Impact	-3.0%	45.3%	1.5°C
Life AXA Framlington Managed Income	Partially Aligned	53	73	103	79%	54	704	758	77	76	79%	-3.1%	Direct Carbon Costs	-4.0%	-1.4%	Direct Carbon Costs	-2.4%	-0.4%	Physical Impact	-1.1%	31.1%	2.9°C
Life AXA Framlington Monthly Income	Partially Aligned	65	120	200	79%	38	642	680	121	140	89%	+2.5%	Direct Carbon Costs	-5.2%	+2.7%	Direct Carbon Costs	-5.0%	-0.9%	Physical Impact	-2.4%	38.8%	6°C
Life AXA Framlington UK Equity Income	Partially Aligned	95	58	116	99%	79	1710	1789	59	80	100%	+0.9%	Direct Carbon Costs	-4.2%	+1.3%	Direct Carbon Costs	-4.2%	-0.6%	Physical Impact	-1.3%	57.1%	6°C
Life AXA Framlington UK Mid Cap	Partially Aligned	13	58	97	100%	9	188	197	34	51	98%	-0.3%	Direct Carbon Costs	-8.8%	-0.3%	Direct Carbon Costs	-9.6%	-0.9%	Physical Impact	-2.7%	70.2%	1.7°C
Life AXA Framlington UK Select Opportunities	Partially Aligned	258	83	115	94%	171	2832	3003	60	89	98%	-2.6%	Direct Carbon Costs	-8.4%	-1.4%	Direct Carbon Costs	-7.8%	-0.6%	Physical Impact	-1.6%	56.1%	6°C

Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint <small>The numbers in these columns were recalculated in Aug 2024</small>				Current Year's Carbon Footprint					Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2										Alignment metrics	
Fund Name			Scope 1 & 2 Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	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 (%) excl. Adaptation & Abatement (%)		
Life Elite International		Partially Aligned	149	70	177	99%	140	1270	1410	61	143	99%	-2.1%	Direct Carbon Costs	-6.8%	-2.1%	Direct Carbon Costs	-7.6%	-0.9%	Physical Impact	-1.7%	55.2%	1.9°C
Life Elite Japan Fund		Partially Aligned	252	85	90	99%	223	3477	3699	77	93	100%	-4.1%	Direct Carbon Costs	-10.9%	-2.9%	Direct Carbon Costs	-10.2%	-1.1%	Physical Impact	-3.2%	43.7%	1.5°C
Life Elite North American Equity		Partially Aligned	890	44	184	99%	649	7669	8319	35	137	99%	-0.6%	Direct Carbon Costs	-5.1%	-1.5%	Direct Carbon Costs	-6.9%	-1.0%	Physical Impact	-1.6%	53.6%	1.9°C
Life Elite Stockmarket Managed Fund		Partially Aligned	348	83	162	98%	337	2569	2907	78	133	98%	-2.4%	Direct Carbon Costs	-6.5%	-1.8%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-1.6%	54.9%	2.4°C
Life Elite UK Equity		Partially Aligned	1787	61	92	99%	1383	20634	22017	54	68	99%	-0.9%	Direct Carbon Costs	-6.5%	-0.4%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-1.7%	64.8%	6°C
Life Federated Hermes Asia ex-Japan Equity Fund		Partially Aligned	172	255	190	100%	235	590	824	395	390	100%	-8.6%	Direct Carbon Costs	-16.1%	-6.3%	Direct Carbon Costs	-13.5%	-1.7%	Physical Impact	-3.8%	22.2%	2.7°C
Life Federated Hermes US SMID Equity Fund		Partially Aligned	77	40	128	96%	54	803	857	29	131	98%	-0.6%	Direct Carbon Costs	-6.7%	-0.8%	Direct Carbon Costs	-8.8%	-0.9%	Physical Impact	-1.4%	22.5%	2°C
Life Fidelity American Fund		Partially Aligned	16	16	54	100%	13	272	285	11	56	100%	-2.3%	Direct Carbon Costs	-6.3%	-2.0%	Direct Carbon Costs	-6.9%	-0.8%	Physical Impact	-1.4%	75.8%	1.6°C
Life Fidelity Asia Pacific Opportunities		Partially Aligned	78	50	115	99%	86	1026	1112	58	123	99%	-6.3%	Direct Carbon Costs	-12.9%	-5.6%	Direct Carbon Costs	-12.3%	-1.4%	Physical Impact	-2.4%	27.2%	2.4°C
Life Fidelity Emerging Markets Fund		Partially Aligned	84	57	111	97%	38	410	448	34	88	94%	-3.2%	Direct Carbon Costs	-8.7%	-2.4%	Direct Carbon Costs	-7.4%	-1.7%	Physical Impact	-2.7%	19.0%	2.9°C
Life Fidelity Enhanced Income Fund		Partially Aligned	33	79	132	98%	29	460	488	77	117	97%	+3.2%	Direct Carbon Costs	-4.6%	+2.9%	Direct Carbon Costs	-5.2%	-0.5%	Physical Impact	-1.6%	58.5%	6°C
Life Fidelity European Fund (Elite)		Partially Aligned	39	35	78	97%	31	383	414	30	67	100%	-1.8%	Direct Carbon Costs	-5.9%	-1.2%	Direct Carbon Costs	-5.9%	-0.3%	Physical Impact	-1.1%	83.5%	2.7°C
Life Fidelity Global Dividend Fund		Partially Aligned	24	42	102	100%	19	229	248	34	82	100%	+4.7%	Direct Carbon Costs	-1.1%	+2.7%	Direct Carbon Costs	-2.9%	-0.7%	Physical Impact	-1.2%	65.7%	1.6°C
Life Fidelity Global Special Situations		Partially Aligned	208	54	119	98%	114	2453	2567	31	69	99%	-1.1%	Direct Carbon Costs	-7.5%	-1.1%	Direct Carbon Costs	-8.3%	-0.8%	Physical Impact	-1.6%	57.2%	2°C
Life Fidelity Sustainable Moneybuilder Income		Partially Aligned	60	54	115	55%	50	458	509	48	91	52%	-1.1%	Direct Carbon Costs	-1.5%	-0.7%	Direct Carbon Costs	-1.2%	0%	Physical Impact	-0.2%	29.9%	1.5°C
Life First Sentier Global Listed Infrastructure Fund		Partially Aligned	652	274	1487	100%	591	1230	1821	300	1398	93%	-19.7%	Direct Carbon Costs	-26.0%	-20.3%	Direct Carbon Costs	-26.8%	-1.1%	Physical Impact	-2.5%	27.7%	1.8°C
Life Fixed Interest		Partially Aligned	181	125	134	92%	234	141	376	142	142	100%	-4.7%	Sovereign	-4.7%	-1.0%	Sovereign	-1.0%	0%	Sovereign	0%	-	-
Life FSSA Asia Focus Fund		Partially Aligned	15	23	58	99%	15	216	231	27	63	99%	-1.4%	Direct Carbon Costs	-6.4%	-1.5%	Direct Carbon Costs	-6.2%	-1.8%	Physical Impact	-3.1%	28.2%	2°C
Life FTF Martin Currie UK Mid Cap Fund		Partially Aligned	54	26	32	100%	39	1013	1052	21	31	100%	+1.3%	Direct Carbon Costs	-6.9%	+0.9%	Direct Carbon Costs	-8.0%	-0.9%	Physical Impact	-2.2%	67.0%	1.5°C
Life FTF Martin Currie UK Smaller Companies		Partially Aligned	44	31	60	75%	63	977	1040	49	58	85%	+0.5%	Direct Carbon Costs	-8.0%	0%	Direct Carbon Costs	-9.2%	-0.4%	Physical Impact	-1.2%	30.9%	1.8°C
Life GAM Star China Equity		Partially Aligned	2	26	28	100%	1	19	20	20	49	100%	-0.2%	Direct Carbon Costs	-7.7%	-1.8%	Direct Carbon Costs	-8.4%	-2.6%	Physical Impact	-6.2%	24.1%	1.9°C
Life HSBC American Index		Partially Aligned	209	44	162	100%	162	1813	1975	33	112	100%	-2.7%	Direct Carbon Costs	-6.8%	-2.9%	Direct Carbon Costs	-7.8%	-1.1%	Physical Impact	-1.6%	60.4%	1.9°C
Life HSBC European Index		Partially Aligned	92	89	132	99%	85	841	926	82	113	99%	-3.2%	Direct Carbon Costs	-8.7%	-2.2%	Direct Carbon Costs	-8.4%	-0.4%	Physical Impact	-1.0%	77.6%	2.5°C
Life HSBC Japan Index		Partially Aligned	46	93	100	100%	45	636	681	88	103	100%	-6.4%	Direct Carbon Costs	-13.6%	-4.2%	Direct Carbon Costs	-12.1%	-1.3%	Physical Impact	-3.8%	50.2%	1.5°C
Life HSBC Pacific Index Fund		Partially Aligned	59	125	280	99%	61	397	458	128	250	99%	-6.4%	Direct Carbon Costs	-13.2%	-5.5%	Direct Carbon Costs	-12.1%	-1.6%	Physical Impact	-3.5%	29.3%	2.4°C
Life Invesco Corporate Bond Fund (UK)		Partially Aligned	138	46	86	87%	189	2203	2393	61	79	86%	-1.2%	Direct Carbon Costs	-1.6%	-0.9%	Direct Carbon Costs	-1.5%	0%	Physical Impact	-0.3%	55.2%	2.2°C
Life Invesco Distribution Fund (UK)		Partially Aligned	461	83	119	87%	469	2866	3335	79	101	86%	+0.5%	Direct Carbon Costs	-2.8%	+0.7%	Direct Carbon Costs	-2.8%	-0.3%	Physical Impact	-0.7%	49.8%	2.9°C
Life Invesco European Equity Fund (UK)		Partially Aligned	471	267	243	100%	293	1632	1925	181	154	100%	-5.3%	Direct Carbon Costs	-12.4%	-4.4%	Direct Carbon Costs	-11.9%	-0.3%	Physical Impact	-1.1%	78.2%	5.3°C
Life Invesco Resp Japan Equity Value Disc Fnd (UK)		Partially Aligned	0	45	47	100%	0	8	8	35	49	98%	-3.0%	Direct Carbon Costs	-10.4%	-1.8%	Direct Carbon Costs	-9.9%	-1.0%	Physical Impact	-3.1%	52.3%	2.7°C
Life Invesco UK Equity High Income Fund (UK)		Partially Aligned	502	112	173	99%	432	3943	4374	98	152	95%	-0.8%	Direct Carbon Costs	-8.9%	0%	Direct Carbon Costs	-8.2%	-0.7%	Physical Impact	-2.0%	50.4%	6°C
Life iShares Continental European Equity Idx Fund		Partially Aligned	565	94	139	99%	525	4984	5509	87	120	99%	-3.4%	Direct Carbon Costs	-8.9%	-2.4%	Direct Carbon Costs	-8.5%	-0.4%	Physical Impact	-0.9%	76.7%	2.5°C
Life iShares Corporate Bond Index Fund		Partially Aligned	38	45	80	78%	41	718	759	39	69	79%	-0.8%	Direct Carbon Costs	-1.2%	-0.6%	Direct Carbon Costs	-1.1%	0%	Physical Impact	-0.2%	40.5%	2.2°C
Life iShares Emerging Markets Equity Index Fund		Partially Aligned	210	197	466	98%	191	967	1158	197	485	99%	-7.5%	Direct Carbon Costs	-13.8%	-6.2%	Direct Carbon Costs	-11.7%	-2.2%	Physical Impact	-4.4%	27.7%	5.5°C
Life iShares Environment & Low Carb Tilt Real Estate		Partially Aligned	1	7	72	99%	1	5	6	7	69	99%	-5.1%	Direct Carbon Costs	-12.2%	-5.0%	Direct Carbon Costs	-13.8%	-3.6%	Physical Impact	-8.0%	56.6%	1.6°C
Life iShares ESG Overseas Corporate Bond Indx (UK)		Partially Aligned	27	39	83	94%	24																

Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint <small>The numbers in these columns were recalculated in Aug 2024</small>				Current Year's Carbon Footprint					Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics		
Fund Name			Scope 1 & 2 Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi) Alignment (%)	Implied Temperature Rise (ITR) (°C)
				Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)					Revenue Intensity (tCO2e/£m)	Total Carbon Emissions (tCO2e)		Total Carbon Emissions (tCO2e)	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		
Life M&G Corporate Bond (I) Fund		Partially Aligned	117	65	125	82%	200	2807	3007	67	107	86%	-2.6%	Direct Carbon Costs	-2.9%	-1.4%	Direct Carbon Costs	-1.9%	0%	Physical Impact	-0.1%	46.9%	2.1°C
Life M&G Gilt & Fixed Interest Income Fund		Partially Aligned	31	140	140	99%	290	175	465	142	142	100%	-4.7%	Sovereign	-4.7%	-1.0%	Sovereign	-1.0%	0%	Sovereign	0%	-	-
Life M&G Global Convertibles		Partially Aligned	3	56	122	93%	2	40	41	47	92	89%	-0.5%	Direct Carbon Costs	-3.6%	-0.6%	Direct Carbon Costs	-3.5%	-0.5%	Physical Impact	-0.8%	39.5%	1.5°C
Life M&G Global Dividend Fund		Partially Aligned	184	94	136	99%	182	1290	1472	91	162	100%	-5.5%	Direct Carbon Costs	-9.8%	-4.0%	Direct Carbon Costs	-8.4%	-0.6%	Physical Impact	-1.2%	61.9%	1.5°C
Life M&G Global Emerging Markets		Partially Aligned	22	83	95	98%	36	509	546	73	117	98%	-4.5%	Direct Carbon Costs	-10.1%	-3.9%	Direct Carbon Costs	-9.0%	-1.6%	Physical Impact	-3.1%	21.2%	2.3°C
Life M&G Global Macro Bond Fund		Partially Aligned	355	232	241	95%	363	828	1192	233	237	95%	-3.9%	Sovereign	-3.9%	-0.5%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	43.0%	1.5°C
Life M&G Optimal Income Fund		Partially Aligned	135	108	150	93%	149	341	490	124	142	91%	-4.0%	Sovereign	-4.3%	-1.1%	Direct Carbon Costs	-1.4%	-0.1%	Physical Impact	-0.2%	46.2%	1.6°C
Life M&G UK Inflation Linked Corporate Bond Fund		Partially Aligned	43	106	130	97%	54	134	188	99	106	97%	-0.2%	Sovereign	-0.2%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	36.9%	1.6°C
Life Man GLG Japan CoreAlpha Fund		Partially Aligned	74	208	145	100%	53	864	917	102	99	100%	-8.9%	Direct Carbon Costs	-17.2%	-5.4%	Direct Carbon Costs	-14.6%	-1.4%	Physical Impact	-4.7%	47.5%	1.5°C
Life MI Chelverton UK Equity Income Fund		Partially Aligned	117	69	109	92%	107	2279	2387	61	58	96%	+3.1%	Direct Carbon Costs	-4.1%	+2.7%	Direct Carbon Costs	-5.2%	-0.3%	Physical Impact	-1.0%	48.5%	1.5°C
Life Money Market		Partially Aligned	-	-	-	-	11	293	305	13	14	48%	0.0%	Physical Impact	0.0%	0.0%	Physical Impact	0.0%	0.0%	Physical Impact	0.0%	4.5%	1.5°C
Life Morant Wright Fuji Yield		Partially Aligned	93	151	127	99%	78	1353	1431	134	136	99%	-4.3%	Direct Carbon Costs	-11.2%	-2.5%	Direct Carbon Costs	-9.9%	-1.0%	Physical Impact	-3.4%	26.1%	1.5°C
Life Ninety One Emerging Markets Blended Debt		Partially Aligned	30	703	916	84%	25	12	37	538	591	92%	-4.2%	Sovereign	-4.4%	-0.6%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	15.1%	4.8°C
Life Ninety One Global Income Opportunities		Partially Aligned	-	-	-	-	1088	1426	2514	257	282	98%	-0.7%	Direct Carbon Costs	-3.5%	+0.3%	Direct Carbon Costs	-2.5%	-0.4%	Physical Impact	-0.7%	55.1%	1.6°C
Life Ninety One UK Special Situations Fund		Partially Aligned	55	82	124	100%	52	656	709	94	98	98%	-5.9%	Direct Carbon Costs	-12.9%	-2.4%	Direct Carbon Costs	-10.5%	-0.3%	Physical Impact	-1.4%	50.1%	6°C
Life Premier Miton Multi Asset Absolute Return		Partially Aligned	42	123	165	79%	30	202	233	96	117	89%	-2.5%	Direct Carbon Costs	-4.5%	-1.3%	Direct Carbon Costs	-3.6%	-0.8%	Physical Impact	-2.1%	21.3%	2.8°C
Life Royal London Corporate Bond Mnthly Inc Trust		Partially Aligned	0	33	52	53%	0	5	6	36	42	59%	-0.5%	Direct Carbon Costs	-0.9%	-0.4%	Direct Carbon Costs	-0.8%	-0.1%	Physical Impact	-0.2%	26.6%	2.1°C
Life Royal London Global Index Linked		Partially Aligned	374	249	249	100%	408	136	544	240	240	100%	-3.9%	Sovereign	-3.9%	+0.2%	Physical Impact	+0.2%	+0.5%	Physical Impact	+0.5%	-	-
Life Royal London Sterling Credit		Partially Aligned	142	36	59	63%	144	3107	3251	33	44	64%	-0.4%	Direct Carbon Costs	-0.8%	-0.4%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.2%	279%	1.7°C
Life Royal London Sustainable Diversified Trust		Partially Aligned	7	16	55	84%	10	323	333	21	60	86%	-1.2%	Direct Carbon Costs	-3.8%	-1.2%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-0.9%	49.7%	1.7°C
Life Royal London Sustainable World Trust		Partially Aligned	1	13	57	94%	2	53	55	17	79	95%	-1.9%	Direct Carbon Costs	-5.0%	-1.9%	Direct Carbon Costs	-5.7%	-0.8%	Physical Impact	-1.3%	62.8%	1.5°C
Life Royal London UK Income with Growth Trust		Partially Aligned	2	99	129	88%	1	23	25	85	104	86%	+1.3%	Direct Carbon Costs	-3.3%	+1.5%	Direct Carbon Costs	-3.2%	-0.6%	Physical Impact	-1.9%	47.5%	6°C
Life Schroder Asian Income Fund		Partially Aligned	9	55	106	100%	10	135	145	51	104	100%	-3.8%	Direct Carbon Costs	-10.2%	-3.1%	Direct Carbon Costs	-9.4%	-1.9%	Physical Impact	-4.5%	24.8%	2.7°C
Life Schroder European Recovery		Partially Aligned	138	183	187	97%	123	1685	1807	123	125	100%	-3.9%	Direct Carbon Costs	-11.6%	-1.6%	Direct Carbon Costs	-9.8%	-0.3%	Physical Impact	-1.6%	64.7%	2.8°C
Life Schroder European Sustainable Equity Fund		Partially Aligned	4	73	78	97%	4	63	67	66	88	99%	-0.4%	Direct Carbon Costs	-6.2%	-0.1%	Direct Carbon Costs	-6.9%	0%	Physical Impact	-0.8%	86.0%	1.5°C
Life Schroder Global Cities Real Estate		Partially Aligned	23	9	109	99%	17	111	128	7	94	99%	-5.1%	Direct Carbon Costs	-12.8%	-5.3%	Direct Carbon Costs	-15.2%	-4.1%	Physical Impact	-8.5%	68.9%	1.7°C
Life Schroder Global Equity Income		Partially Aligned	135	191	202	100%	39	717	756	59	59	100%	-4.2%	Direct Carbon Costs	-10.5%	-3.1%	Direct Carbon Costs	-10.1%	-0.7%	Physical Impact	-1.5%	62.5%	3.1°C
Life Schroder Global Healthcare		Partially Aligned	2	5	33	99%	2	28	30	6	35	99%	-1.2%	Direct Carbon Costs	-7.2%	-1.2%	Direct Carbon Costs	-9.1%	-0.8%	Physical Impact	-1.4%	55.1%	1.5°C
Life Schroder Income Maximiser		Partially Aligned	97	107	138	100%	83	1251	1334	98	118	98%	-5.8%	Direct Carbon Costs	-13.6%	-4.0%	Direct Carbon Costs	-12.5%	-0.8%	Physical Impact	-2.9%	64.2%	6°C
Life Schroder ISF Global Recovery		Partially Aligned	157	179	186	97%	72	917	989	78	79	100%	-5.4%	Direct Carbon Costs	-12.9%	-3.9%	Direct Carbon Costs	-12.1%	-0.8%	Physical Impact	-1.8%	571%	2°C
Life Schroder Managed Balanced		Partially Aligned	247	112	148	94%	238	1951	2189	98	138	93%	-2.1%	Direct Carbon Costs	-7.1%	-1.4%	Direct Carbon Costs	-6.6%	-0.6%	Physical Impact	-1.5%	48.3%	2.8°C
Life Schroder Tokyo Fund		Partially Aligned	63	54	59	99%	95	1344	1438	87	95	98%	-6.1%	Direct Carbon Costs	-14.4%	-4.0%	Direct Carbon Costs	-13.1%	-1.0%	Physical Impact	-3.1%	41.4%	1.5°C
Life Schroder UK Alpha Income		Partially Aligned	31	82	112	100%	38	531	569	71	80	100%	+3.9%	Direct Carbon Costs	-3.1%	+3.4%	Direct Carbon Costs	-3.9%	-0.7%	Physical Impact	-2.1%	571%	6°C
Life Schroder US Mid Cap		Partially Aligned	104	39	137	96%	89	1126	1215	36	110	96%	-4.2%	Direct Carbon Costs	-10.5%	-3.4%	Direct Carbon Costs	-11.9%	-1.0%	Physical Impact	-1.6%	24.7%	3°C
Life Stewart Inv Worldwide Sustainability Fund		Partially Aligned	0	7	25	98%	0	1	1	9	24	98%	+0.3%	Direct Carbon Costs	-5.1%	-0.4%	Direct Carbon Costs	-6.					

Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint <small>The numbers in these columns were recalculated in Aug 2024</small>				Current Year's Carbon Footprint					Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2										Alignment metrics	
Fund Name	Scope 1 & 2 Greenhouse Gas Emissions		Carbon footprint Scope 1 & 2 Emissions Intensity			Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	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 (%) excl. Adaptation & Abatement (%)		
Ninety One Emerging Markets Local Currency Debt	Partially Aligned	191	503	588	98%	162	30	192	471	530	98%	-3.4%	Sovereign	-3.4%	+0.3%	Direct Carbon Costs	+0.2%	0%	Sovereign	0%	7.3%	1.9°C	
Ninety One Global Income Opportunities	Partially Aligned	-	-	-	-	1416	1855	3271	257	282	98%	-0.7%	Direct Carbon Costs	-3.5%	+0.3%	Direct Carbon Costs	-2.5%	-0.4%	Physical Impact	-0.7%	55.1%	1.6°C	
Ninety One UK Special Situations Fund	Partially Aligned	151	82	124	100%	188	2368	2556	94	98	98%	-5.9%	Direct Carbon Costs	-12.9%	-2.4%	Direct Carbon Costs	-10.5%	-0.3%	Physical Impact	-1.4%	50.1%	6°C	
Pension Fixed Interest	Partially Aligned	1487	125	134	92%	1412	852	2264	142	142	100%	-4.7%	Sovereign	-4.7%	-1.0%	Sovereign	-1.0%	0%	Sovereign	0%	-	-	
Pension Money Market	Partially Aligned	-	-	-	-	91	2340	2430	13	14	48%	0.0%	Physical Impact	0.0%	0.0%	Physical Impact	0.0%	0.0%	Physical Impact	0.0%	4.5%	1.5°C	
Pictet Global Megatrend Selection	Partially Aligned	14	46	134	99%	9	64	73	40	117	99%	-1.7%	Direct Carbon Costs	-8.3%	-2.2%	Direct Carbon Costs	-10.1%	-0.9%	Physical Impact	-1.6%	64.3%	1.6°C	
Premier Miton Cautious Multi Asset A Acc	Partially Aligned	846	182	274	96%	712	11110	11822	174	326	96%	-9.2%	Direct Carbon Costs	-14.0%	-6.8%	Direct Carbon Costs	-11.8%	-0.6%	Physical Impact	-1.9%	43.5%	2.5°C	
Premier Miton Multi Asset Absolute Return	Partially Aligned	35	123	165	79%	29	191	220	96	117	89%	-2.5%	Direct Carbon Costs	-4.5%	-1.3%	Direct Carbon Costs	-3.6%	-0.8%	Physical Impact	-2.1%	21.3%	2.8°C	
Premier Miton Multi Asset Growth & Income	Partially Aligned	1504	212	304	100%	1156	18337	19493	218	393	98%	-11.5%	Direct Carbon Costs	-17.6%	-8.8%	Direct Carbon Costs	-15.2%	-0.8%	Physical Impact	-2.4%	43.4%	2.6°C	
Rathbone Income	Partially Aligned	220	61	98	100%	200	3492	3692	61	100	100%	+2.8%	Direct Carbon Costs	-3.0%	+2.7%	Direct Carbon Costs	-3.2%	-0.6%	Physical Impact	-1.5%	63.2%	6°C	
Redwheel Global Convertibles	Partially Aligned	68	130	249	93%	95	659	754	173	220	86%	-3.1%	Direct Carbon Costs	-9.8%	-2.9%	Direct Carbon Costs	-10.9%	-0.9%	Physical Impact	-1.7%	42.7%	1.5°C	
Royal London Global Index Linked	Partially Aligned	1386	249	249	100%	1427	477	1904	240	240	100%	-3.9%	Sovereign	-3.9%	+0.2%	Physical Impact	+0.2%	+0.5%	Physical Impact	+0.5%	-	-	
Royal London Sterling Credit	Partially Aligned	382	36	59	63%	378	8143	8521	33	44	64%	-0.4%	Direct Carbon Costs	-0.8%	-0.4%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.2%	27.9%	1.7°C	
Schroder Asian Income Fund	Partially Aligned	37	55	106	100%	44	613	657	51	104	100%	-3.8%	Direct Carbon Costs	-10.2%	-3.1%	Direct Carbon Costs	-9.4%	-1.9%	Physical Impact	-4.5%	24.8%	2.7°C	
Schroder European Recovery	Partially Aligned	577	183	187	97%	417	5723	6140	123	125	100%	-3.9%	Direct Carbon Costs	-11.6%	-1.6%	Direct Carbon Costs	-9.8%	-0.3%	Physical Impact	-1.6%	64.7%	2.8°C	
Schroder European Sustainable Equity Fund	Partially Aligned	10	73	78	97%	9	128	136	66	88	99%	-0.4%	Direct Carbon Costs	-6.2%	-0.1%	Direct Carbon Costs	-6.9%	0%	Physical Impact	-0.8%	86.0%	1.5°C	
Schroder Global Cities Real Estate	Partially Aligned	70	9	109	99%	50	317	367	7	94	99%	-5.1%	Direct Carbon Costs	-12.8%	-5.3%	Direct Carbon Costs	-15.2%	-4.1%	Physical Impact	-8.5%	68.9%	1.7°C	
Schroder Global Equity Income	Partially Aligned	295	191	202	100%	88	1610	1697	59	59	100%	-4.2%	Direct Carbon Costs	-10.5%	-3.1%	Direct Carbon Costs	-10.1%	-0.7%	Physical Impact	-1.5%	62.5%	3.1°C	
Schroder Global Healthcare	Partially Aligned	4	5	33	99%	5	66	71	6	35	99%	-1.2%	Direct Carbon Costs	-7.2%	-1.2%	Direct Carbon Costs	-9.1%	-0.8%	Physical Impact	-1.4%	55.1%	1.5°C	
Schroder Income Maximiser	Partially Aligned	219	107	138	100%	203	3071	3273	98	118	98%	-5.8%	Direct Carbon Costs	-13.6%	-4.0%	Direct Carbon Costs	-12.5%	-0.8%	Physical Impact	-2.9%	64.2%	6°C	
Schroder ISF Global Recovery	Partially Aligned	30	179	186	97%	20	257	277	78	79	100%	-5.4%	Direct Carbon Costs	-12.9%	-3.9%	Direct Carbon Costs	-12.1%	-0.8%	Physical Impact	-1.8%	57.1%	2°C	
Schroder Tokyo Fund	Partially Aligned	227	54	59	99%	340	4824	5164	87	95	98%	-6.1%	Direct Carbon Costs	-14.4%	-4.0%	Direct Carbon Costs	-13.1%	-1.0%	Physical Impact	-3.1%	41.4%	1.5°C	
Schroder UK Alpha Income	Partially Aligned	79	82	112	100%	50	697	747	71	80	100%	+3.9%	Direct Carbon Costs	-3.1%	+3.4%	Direct Carbon Costs	-3.9%	-0.7%	Physical Impact	-2.1%	57.1%	6°C	
Schroder UK Alpha Plus	Partially Aligned	248	56	94	100%	243	1651	1894	63	117	97%	-2.0%	Direct Carbon Costs	-9.8%	-1.8%	Direct Carbon Costs	-10.3%	-0.6%	Physical Impact	-1.9%	67.7%	1.5°C	
Schroder UK Mid 250	Partially Aligned	188	28	99	100%	351	6102	6453	58	76	96%	-0.6%	Direct Carbon Costs	-7.9%	0%	Direct Carbon Costs	-8.6%	-0.2%	Physical Impact	-0.9%	41.3%	2.8°C	
Schroder US Mid Cap	Partially Aligned	220	39	137	96%	170	2156	2326	36	110	96%	-4.2%	Direct Carbon Costs	-10.5%	-3.4%	Direct Carbon Costs	-11.9%	-1.0%	Physical Impact	-1.6%	24.7%	3°C	
Schroders Pension Managed	Partially Aligned	6035	112	148	94%	4049	33151	37201	98	138	93%	-2.1%	Direct Carbon Costs	-7.1%	-1.4%	Direct Carbon Costs	-6.6%	-0.6%	Physical Impact	-1.5%	48.3%	2.8°C	
Stewart Investors Asia Pacific Ldrs Sustainability	Partially Aligned	167	9	38	99%	214	6448	6662	12	48	100%	-2.7%	Direct Carbon Costs	-7.6%	-1.9%	Direct Carbon Costs	-7.0%	-1.8%	Physical Impact	-2.8%	45.4%	2.4°C	
Stewart Investors Global Emerging Markets Leaders	Partially Aligned	86	18	47	97%	70	1568	1637	16	50	100%	-2.2%	Direct Carbon Costs	-8.1%	-1.9%	Direct Carbon Costs	-7.6%	-1.5%	Physical Impact	-2.4%	46.9%	2.3°C	
Stewart Investors Worldwide Sustainability Fund	Partially Aligned	0	7	25	98%	0	1	1	9	24	98%	+0.3%	Direct Carbon Costs	-5.1%	-0.4%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-1.2%	55.0%	1.5°C	
Threadneedle Pensions Property Fund	Partially Aligned	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Vanguard FTSE Developed World Ex-UK Equity Index	Partially Aligned	367	59	160	99%	375	3967	4342	50	121	100%	-3.6%	Direct Carbon Costs	-8.2%	-3.3%	Direct Carbon Costs	-8.7%	-1.0%	Physical Impact	-1.7%	58.6%	1.9°C	
Vanguard FTSE UK All Share Index Unit Trust	Partially Aligned	154	96	139	99%	115	1575	1690	84	106	99%	-0.2%	Direct Carbon Costs	-6.7%	0%	Direct Carbon Costs	-6.8%	-0.7%	Physical Impact	-2.0%	55.0%	6°C	
Vanguard FTSE UK Equity Income Index	Partially Aligned	206	107	160	100%	197	2829	3026	105	145	99%	+1.9%	Direct Carbon Costs	-6.1%	+1.8%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-1.3%	52.8%	6°C	
Vanguard UK Short-Term Investment Grade Bond	Partially Aligned	66	20	47	85%	57	1349	1407	20	33	86%	-0.2%	Direct Carbon Costs	-0.3%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	36.2%	2.2°C	
Vanguard US Equity Index Common Contractual Fund	Partially Aligned	121	43	164	100%	77	865	943	33	111	100%	-2.7%	Direct Carbon Costs	-6.8%	-2.9%	Direct Carbon Costs	-7.8%	-1.1%	Physical Impact	-1.6%	60.3%	1.9°C	
WS Evenlode Income	Partially Aligned	68	5	14	100%	54	2603	2657	4	13	100%	0%	Direct Carbon Costs	-3.1%	-0.2%	Direct Carbon Costs	-4.0%	-0.7%	Physical Impact	-1.2%	78.1%	1.5°C	
WS Lancaster Global Equity Fund	Partially Aligned	274	210	364	94%	532	1463	1996	351	285	99%	-16.0%	Direct Carbon Costs	-22.1%	-11.7%	Direct Carbon Costs	-18.6%	-0.3%	Physical Impact	-1.5%	46.8%	6°C	
WS Lindsell Train UK Equity	Partially Aligned	80	5	19	100%	65	1659	1724	5	16	100%	-1.3%	Direct Carbon Costs	-5.4%	-1.3%	Direct Carbon Costs	-5.8%	-0.8%	Physical Impact	-1.4%	83.4%	1.5°C	
WS Verbatim Portfolio 3	Partially Aligned	10	101	175	95%	8	58	66	115	195	93%	-3.2%	Direct Carbon Costs	-6.3%	-1.8%	Direct Carbon Costs	-5.2%	-0.5%	Physical Impact	-1.2%	44.0%	2.8°C	
WS Verbatim Portfolio 4	Partially Aligned	20	104	187	96%	19	154	174	111	189	96%	-3.5%	Direct Carbon Costs	-7.3%	-2.3%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-1.5%	46.3%	2.8°C	
WS Verbatim Portfolio 5 Growth	Partially Aligned	23	98	188	97%	22	191	213	103	185	97%	-3.7%	Direct Carbon Costs	-8.0%	-2.6%	Direct Carbon Costs	-7.2%	-0.8%	Physical Impact	-1.7%	47.3%	2.8°C	
WS Verbatim Portfolio 5 Income	Partially Aligned	3	49	95	81%	3	41	43	41	88	84%	-1.2%	Direct Carbon Costs	-4.4%	-1.6%	Direct Carbon Costs	-5.3%	-0.6%	Physical Impact	-1.1%	55.2%	1.9°C	
WS Verbatim Portfolio 6	Partially Aligned	20	94	196	97%	12	110	122	100	186	97%	-3.8%	Direct Carbon Costs	-8.5%	-2.9%	Direct Carbon Costs	-8.0%	-0.9%	Physical Impact	-2.0%	46.8%	2.7°C	
WS Verbatim Portfolio 7	Partially Aligned	29	93	200	98%	30	273	303	100	191	98%	-4.2%	Direct Carbon Costs	-9.5%	-3.5%	Direct Carbon Costs	-9.2%	-1.0%	Physical Impact	-2.3%	46.4%	2.8°C	



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