



FUND CLIMATE REPORT

Publication Date: 30 June 2025

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

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

The calculations within this document are based on the available assets held in a fund as at 31 December 2024, using the latest available climate emissions data. Where possible we have also reported last year's numbers. This is not available for all funds.

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

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

(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.

und Identifiers

	Management Framework	Greenhouse Gas Emissions	Greenhouse Gas Emissions	& 3 Total Greenhouse Gas	1 & 2 Emiss *Please see t educational g		Coverage % for Carbon Footprint	Greenhouse Gas Emissions	Greenhouse Gas Emissions	& 3 Total Greenhouse Gas	1 & 2 Emission *Please see the educational group		Coverage % for Carbon Footprint	(Anticipa	ted warming 1.5C or I	below)	warming	2C or below)	(Anneiparea	(Anticipat	ed Warming 3C o	or above)	Based Target Initiative	Temperature Rise (ITR) (°C)
		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Emissions	further inform Economic Intensity	Revenue Intensity (tCO2e/£m)	fund information	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	further informe Economic Intensity		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 Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	(SBTi) Alignment (%)	
7IM AAP Balanced	Limited Alignment	392	1590	1982	129	179	89%	552	2589	3141	98	135	98%	-1.7%	Direct Carbon Costs	-6.0%	-1.6%	Direct Carbon Costs	-5.0%	-0.6%	Physical Impact	-0.7%	49.0%	1.8°C
7IM AAP Moderately Adventurous	Limited Alignment	127	816	944	97	161	90%	99	898	997	62	111	98%	-2.1%	Direct Carbon Costs	-8.0%	-2.0%	Direct Carbon Costs	-6.7%	-0.7%	Physical Impact	-0.8%	51.0%	1.9°C
7IM AAP Moderately Cautious	Limited Alignment	120	359	478	138	172	87%	116	429	545	105	136	98%	-1.5%	Direct Carbon Costs	-4.3%	-1.2%	Direct Carbon Costs	-3.5%	-0.5%	Physical Impact	-0.6%	47.0%	1.7°C
AB Concentrated US Equity Portfolio	Limited Alignment	0	8	8	7	30	95%	0	2	2	3	20	100%	+0.2%	Direct Carbon Costs	-4.4%	-0.1%	Direct Carbon Costs	-3.9%	-0.8%	Physical Impact	-0.9%	51.0%	2.1°C
abrdn Asia Pacific Equity Fund	Limited Alignment	56	424	479	70	290	100%	91	593	684	135	509	100%	-2.7%	Direct Carbon Costs	-10.1%	-2.9%	Direct Carbon Costs	-8.1%	-1.5%	Physical Impact	-1.8%	33.0%	2.7°C
abrdn Asia Pacific ex-Japan Equity Fund	Limited Alignment	0	2	2	152	337	99%	196	1236	1432	132	327	99%	-5.3%	Direct Carbon Costs	-13.3%	-4.6%	Direct Carbon Costs	-10.0%	-1.4%	Physical Impact	-1.6%	26.0%	2.8°C
abrdn Diversified Growth and Income Fund	Limited Alignment	249	620	869	171	215	95%	921	2245	3166	139	182	94%	-1.2%	Direct Carbon Costs	-3.6%	-0.9%	Direct Carbon Costs	-2.9%	-0.5%	Physical Impact	-0.5%	50.0%	1.5°C
abrdn Emerging Markets Equity Fund	Limited Alignment	95	558	653	76	290	98%	64	472	536	60	296	98%	-1.1%	Direct Carbon Costs	-8.7%	-1.3%	Direct Carbon Costs	-6.2%	-1.4%	Physical Impact	-1.6%	28.0%	5.2°C
abrdn Emerging Markets Equity Tracker Fund	Limited Alignment	0	2	2	177	399	99%	218	1311	1529	151	389	99%	-5.7%	Direct Carbon Costs	-13.7%	-4.6%	Direct Carbon Costs	-9.6%	-1.4%	Physical Impact	-1.6%	25.0%	4.8°C
abrdn Emerging Markets Local Currency Bond Fund	Limited Alignment	1	0	1	407	407	100%	1457	285	1742	356	356	100%	-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	6.0%	1.6°C
abrdn Global Corporate Bond Fund	Limited Alignment	0	1	1	59	131	95%	496	5822	6317	51	124	96%	-1.6%	Direct Carbon Costs	-2.2%	-0.8%	Direct Carbon Costs	-1.2%	0%	Physical Impact	0%	44.0%	2.1°C
abrdn Global Government Bond Fund	Limited Alignment	1	0	1	255	255	100%	3511	1221	4732	224	224	100%	-0.8%	Sovereign	-0.8%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	9.0%	1.5°C
abrdn Global Inflation-Linked Bond Fund	Limited Alignment	178	60	238	242	243	97%	122	44	167	213	215	100%	-0.9%	Sovereign	-0.9%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	3.0%	1.5°C
abrdn Global Inflation-Linked Bond Fund	Limited Alignment	1	0	1	240	240	100%	1774	619	2393	211	211	100%	-0.9%	Sovereign	-0.9%	-0.6%	Sovereign	-0.6%	-0.6%	Sovereign	-0.6%	7.0%	1.6°C
abrdn Latin American Equity Fund	Limited Alignment	9	194	203	55	129	100%	8	119	128	82	180	100%	-4.5%	Direct Carbon Costs	-14.4%	-2.5%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.2%	20.0%	6°C
abrdn Short Dated Global Corporate Bond Fund	Limited Alignment	0	1	1	67	144	94%	256	2934	3190	56	141	96%	-1.2%	Direct Carbon Costs	-1.4%	-0.3%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	40.0%	1.9°C
abrdn Short Dated Global Inflation-Lkd Bond Fund	Limited Alignment	1	0	1	256	256	100%	841	273	1114	222	222	100%	-0.4%	Sovereign	-0.4%	-0.1%	Sovereign	-0.1%	-0.1%	Sovereign	-0.1%	7.0%	1.6°C
abrdn Short Dated Sterling Corporate Bond Fund	Limited Alignment	0	1	1	30	46	86%	90	1119	1209	26	40	91%	-0.1%	Direct Carbon Costs	-0.3%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	37.0%	1.5°C
abrdn SICAV II - Global Inflation Linked Gov Bond	Limited Alignment	7	3	10	241	241	98%	1	0	2	213	213	100%	-0.9%	Sovereign	-0.9%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	24.0%	1.5°C
abrdn SICAV II Global High Yield Bond GBP Hgd Fund	Limited Alignment	0	2	2	276	509	62%	655	3826	4481	258	297	60%	-2.6%	Direct Carbon Costs	-3.6%	-1.0%	Direct Carbon Costs	-1.8%	0%	Physical Impact	-0.1%	19.0%	5.3°C
abrdn Strategic Bond Fund	Limited Alignment	1797	11715	13511	98	131	85%	1699	12489	14188	81	128	84%	-1.8%	Direct Carbon Costs	-2.2%	-0.7%	Direct Carbon Costs	-0.9%	0%	Physical Impact	0%	36.0%	3.1°C
abrdn UK Income Equity Fund	Limited Alignment	13	156	168	48	85	99%	8	123	131	51	101	100%	+1.3%	Direct Carbon Costs	-6.3%	+0.1%	Direct Carbon Costs	-6.0%	-0.4%	Physical Impact	-0.6%	65.0%	2.9°C
Aegon Ethical Cautious Managed	Limited Alignment	62	737	799	28	57	82%	34	891	925	14	46	89%	+3.8%	Direct Carbon Costs	+0.2%	+2.1%	Direct Carbon Costs	-0.8%	-0.1%	Physical Impact	-0.2%	62.0%	1.5°C
Aegon Ethical Corporate Bond	Limited Alignment	21	223	244	44	84	73%	14	129	143	32	74	79%	-0.7%	Direct Carbon Costs	-1.2%	-0.4%	Direct Carbon Costs	-0.8%	-0.1%	Physical Impact	-0.1%	43.0%	1.5°C
Aegon Ethical Equity	Limited Alignment	20	364	385	20	49	96%	13	390	403	13	38	99%	+6.3%	Direct Carbon Costs	+0.6%	+3.5%	Direct Carbon Costs	-1.1%	-0.2%	Physical Impact	-0.2%	80.0%	1.5°C
Aegon Investment Grade Bond	Limited Alignment	18	645	664	34	66	77%	44	297	341	74	84	74%	0%	Direct Carbon Costs	-0.5%	0%	Direct Carbon Costs	-0.4%	0%	Physical Impact	0%	34.0%	1.5°C
Aegon Sterling Corporate Bond	Limited Alignment	37	523	560	32	49	79%	17	331	348	20	41	80%	0%	Direct Carbon Costs	-0.3%	+0%	Direct Carbon Costs	-0.3%	0%	Physical Impact	0%	44.0%	2.7°C
Aegon Strategic Bond	Limited Alignment	201	1874	2075	72	101	77%	216	2229	2445	94	130	73%	-1.8%	Direct Carbon Costs	-2.2%	-0.7%	Direct Carbon Costs	-1.0%	0%	Physical Impact	0%	25.0%	1.5°C
Allianz Gilt Yield Fund	Limited Alignment	410	249	659	134	134	100%	303	205	508	122	122	99%	-0.7%	Sovereign	-0.8%	-0.5%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	-	1.5°C
Aquila Connect (50:50) Global Equity	Limited Alignment	-	-		-	-	-		-	-	-	-	-	-		-	-	-	-	-	-	-	-	-
Aquila Connect (70:30) Global Equity	Limited Alignment	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Aquila Connect Consensus	Limited Alignment	-	-	-	-	-	-			-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Aquila Connect Emerging Markets	Limited Alignment	-	-	-	-	-	-	410	2460	2870	152	391	99%	-5.9%	Direct Carbon Costs	-14.0%	-4.7%	Direct Carbon Costs	-9.7%	-1.4%	Physical Impact	-1.6%	25.0%	4.8°C
Aquila Connect European Equity	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Aquila Connect Japanese Equity	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	
Aquila Connect Over 15 Years Corporate Bond	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-

Fund Identifiers	Governance, Strategy and Risk Management	Greenhouse	Scope 3 Greenhouse	ous Year's C Scope 1,2 & 3 Total Greenhouse	Carbon foo	tprint Scope ons Intensity	Data Coverage % for Carbon	Scope 1 & 2 Greenhouse Gas	Scope 3 Greenhouse	nt Year's Co Scope 1,2 & 3 Total Greenhouse	Carbon foot 1 & 2 Emissi	tprint Scope ons Intensity	Data Coverage % for Carbon		ansition Scenario ed warming 1.5C or b		Disorderl	(CVaR) Scenario y Transition Scenario 2C or below)		Hot House	2 World Scenario ed Warming 3C o		Science Based	ent metrics Implied Temperatu Rise (ITR)
	Framework	Gas Emissions Total Carbon Emissions (tCO2e)	Gas Emissions Total Carbon Emissions (tCO2e)	Gas Emissions	Please see th educational g further informa Economic Intensity (tCO2e/£m)	uide for ation Revenue Intensity	tor Carbon Footprint fund information	Gas Emissions Total Carbon Emissions (tCO2e)	Gas Emissions Total Carbon Emissions (tCO2e)	Greenhouse Gas Emissions Total Carbon Emissions (tCO2e)	*Please see th educational g further informa Economic Intensity (tCO2e/£m)		tor 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	Target Initiative (SBTi) Alignment (%)	Rise (ITR) (°C)
	Limited													(%)		& Abatement (%)	(%)		& Abatement (%)	(%)		& Abatement (%)		
quila Connect Over 15 Years UK Gilt	Alignment	273	164	437	142	142	100%	271	182	453	120	120	100%	-1.4%	Sovereign	-1.4%	-1.3%	Sovereign	-1.3%	-1.1%	Sovereign	-1.1%	-	-
quila Connect Over 5 Years UK Index Linked Gilt quila Connect Overseas Consensus	Alignment Limited	-	-						•				-	•	-		-	-	-	·	-	-	-	
quila Connect Pacific Rim Equity	Alignment Limited						-	-		-		-			-	-	-	-				-	-	
quila Connect US Equity	Alignment Limited Alignment	713	10640	11353	22	72	100%	-		-	-	-				-	-	-	-	-	-	-	-	
quila Connect World ex UK	Limited Alignment														-	-	-	-		-			-	-
quila Life 60:40 Global Equity Fund	Limited Alignment					-	-	-		-	-	-		-	-	-	-	-		-		-	-	-
urtemis Income	Limited Alignment	1193	18892	20085	48	55	100%	1150	22403	23553	47	55	100%	-2.8%	Direct Carbon Costs	-8.8%	-1.8%	Direct Carbon Costs	-6.5%	+0.2%	Physical Impact	+0.1%	75.0%	6°C
Artemis SmartGARP Global Emerging Markets quity	Limited Alignment	174	1278	1452	181	370	99%	146	988	1134	173	372	99%	-5.2%	Direct Carbon Costs	-12.9%	-4.4%	Direct Carbon Costs	-9.3%	-1.1%	Physical Impact	-1.3%	29.0%	2.9°C
Artemis SmartGARP Global Equity	Limited Alignment Limited	164	2672	2836	49	63	100%	114	1813	1927	39	59	100%	+0.7%	Direct Carbon Costs		-0.4%	Direct Carbon Costs		-0.6%	Physical Impact		48.0%	2.2°C
Artemis Strategic Bond Fund Artemis UK Smaller Companies	Alignment Limited	377	1880 3365	2257 3621	108 74	155 78	81% 97%	316	1620 2259	1937 2428	100 54	163 69	76% 93%	-0.9%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Direct Carbon Costs		-0.1% 0%	Physical Impact Physical Impact		27.0%	2°C 2.7°C
Artemis UK Special Situations	Alignment Limited	233	2314	2553	95	111	98%	203	2117	2319	81	84	97%	-1.4%	Direct Carbon Costs		-1.5%	Direct Carbon Costs		-0.2%	Physical Impact		65.0%	2.7 C
rtemis US Select	Alignment Limited Alignment	464	4407	4871	40	184	100%	823	2815	3637	77	297	100%	+6.9%	Direct Carbon Costs		+1.4%	Direct Carbon Costs		-0.5%	Physical Impact		48.0%	1.6°C
scent Life Global Eq 60/40 (Herbert Smith)	Limited					-		-				-	-			-				-	-	-		-
viva Investors UK PAIF	Limited Alignment	0	0	0	1	13	100%	-	-	-	-	-	-	-		-	-	-		-	-	-	-	-
XA ACT Framlington Clean Economy	Limited Alignment	1	13	14	38	209	100%	1	9	10	34	214	100%	+3.7%	Direct Carbon Costs	-4.7%	+0.5%	Direct Carbon Costs	-6.3%	-0.8%	Physical Impact	-0.9%	75.0%	1.5°C
XA Defensive Distribution	Limited Alignment	195	118	313	142	142	100%	146	98	244	120	120	100%	-0.7%	Sovereign	-0.7%	-0.5%	Sovereign	-0.5%	-0.5%	Sovereign	-0.5%	-	-
XA Framlington American Growth	Limited Alignment	44	1615	1660	7	44	100%	34	496	530	6	33	100%	-3.0%	Direct Carbon Costs	-7.2%	-2.3%	Direct Carbon Costs	-5.9%	-0.8%	Physical Impact	-0.9%	53.0%	1.5°C
XA Framlington Biotech	Limited Alignment Limited	1	16	17	1	49	99%	1	12	12	1	32	91%	-1.1%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-0.9%	Physical Impact		23.0%	1.5°C
XA Framlington FinTech	Alignment Limited	0	5	5	54	6 87	100%	0	3	4	45	5	98%	-0.2%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		-0.7%	Physical Impact		42.0%	1.5°C
XA Framlington Global Sustainable Managed	Alignment Limited	332 138	3335	3667 1519	54 54	87	100%	207 122	2146 1259	2354 1381	45 45	78 78	100%	+1.7%	Direct Carbon Costs Direct Carbon Costs		+0.8%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		68.0% 68.0%	1.5°C 1.5°C
Closed to NB) XA Framlington Global Technology	Alignment Limited	138	768	784	5	87 27	98%	122	1259	1381	4	78 29	99%	+1.7%	Direct Carbon Costs Direct Carbon Costs		+0.8%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		71.0%	1.5°C
XA Framlington Global Thematics	Alignment Limited Alignment	10	87	97	19	113	100%	6	53	60	14	94	100%	+3.1%	Direct Carbon Costs		+0.9%	Direct Carbon Costs		-0.8%	Physical Impact		73.0%	1.6°C
XA Framlington Health	Alignment Limited Alignment	5	125	130	3	20	98%	5	121	126	3	16	99%	-0.4%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-0.8%	Physical Impact		65.0%	1.5°C
XA Framlington Japan	Limited Alignment	6	273	279	43	52	99%	6	181	187	49	54	99%	-2.3%	Direct Carbon Costs	-11.2%	-2.1%	Direct Carbon Costs	-9.6%	-0.7%	Physical Impact	-0.9%	56.0%	1.5°C
XA Framlington Managed Income	Limited Alignment	100	1304	1404	77	76	79%	92	1330	1422	68	82	75%	-1.1%	Direct Carbon Costs	-1.5%	-0.6%	Direct Carbon Costs	-1.0%	-0.1%	Sovereign	-0.1%	30.0%	2.8°C
XA Framlington UK Equity Income	Limited Alignment	204	4416	4620	59	80	100%	250	5582	5832	63	102	99%	+5.4%	Direct Carbon Costs	-4.2%	+3.3%	Direct Carbon Costs	-4.4%	0%	Physical Impact	-0.2%	58.0%	5°C
XA Framlington UK Mid Cap	Limited Alignment Limited	10	224	235	34	51	98%	7	168	175	37	54	99%	+1.7%	Direct Carbon Costs	-7.6%	+1.6%	Direct Carbon Costs	-5.2%	0%	Physical Impact		74.0%	2.4°C
XA Framlington UK Smaller Companies	Alignment	29	521	550	24	32	81%	11	532	543	12	32	77%	-0.8%	Direct Carbon Costs		-0.7%	Direct Carbon Costs		+0%	Physical Impact		24.0%	2.9°C
XA Global High Yield XA Global Sustainable Distribution	Alignment Limited	108 503	779 1547	887	87 115	145	54% 100%	96 316	1066 956	1162	77	121	58% 100%	-2.0%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Direct Carbon Costs Direct Carbon Costs		0% -0.8%	Physical Impact Physical Impact		21.0% 61.0%	1.7°C 1.6°C
XA IM Distribution	Alignment Limited	746	5485	6232	99	124	97%	646	5176	5822	86	111	99%	+3.9%	Direct Carbon Costs		+2.4%	Direct Carbon Costs		-0.3%	Physical Impact		66.0%	1.0 ℃ 5°C
XA IM Distribution (Closed to NB)	Alignment Limited	1739	12787	14526	99	124	97%	1283	10284	11566	86	111	99%	+3.9%	Direct Carbon Costs		+2.4%	Direct Carbon Costs		-0.3%	Physical Impact		66.0%	5°C
XA IM Ethical Distribution	Alignment Limited Alignment	177	612	789	72	87	100%	144	437	581	59	71	100%	+4.6%	Direct Carbon Costs	+0.6%	+2.6%	Direct Carbon Costs	-0.5%	-0.3%	Physical Impact	-0.4%	77.0%	1.5°C
XA Lifetime Distribution	Limited Alignment	11	82	93	111	130	97%	4	31	36	82	99	99%	+2.4%	Direct Carbon Costs	-2.8%	+1.3%	Direct Carbon Costs	-2.8%	-0.6%	Physical Impact	-0.7%	63.0%	6°C
XA Sterling Corporate Bond	Limited Alignment	21	255	277	63	127	70%	19	278	297	61	119	77%	-1.0%	Direct Carbon Costs	-1.5%	-0.6%	Direct Carbon Costs	-1.0%	-0.1%	Physical Impact	-0.1%	36.0%	3.5°C
XA Sterling Credit Short Duration Bond	Limited Alignment	25	286	311	43	57	85%	15	273	288	28	48	90%	-0.2%	Direct Carbon Costs	-0.4%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	45.0%	1.5°C
XA US Short Duration High Yield aillie Gifford Emerging Markets Leading	Limited Alignment Limited	1	12	14	71	133	66%	4	53	57	75	133	76%	-1.7%	Direct Carbon Costs	-2.2%	-0.7%	Direct Carbon Costs	-1.2%	0%	Physical Impact	0%	19.0%	2.5°C
ompanies	Alignment	111	439	549	118	217	100%	85	361	446	109	179	97%	-7.9%	Direct Carbon Costs		-5.2%	Direct Carbon Costs		-1.2%	Physical Impact		16.0%	3.6°C
aillie Gifford Japanese aillie Gifford Managed	Alignment Limited	171 4487	3269 35932	3441 40419	30 66	48	100% 98%	97 2827	2825	2921	22 53	35	99% 97%	-1.4%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact	-0.8%	42.0%	1.6°C 2.2°C
aring Europe Select Trust	Alignment	1	39	40419	32	56	99%	1	24013	2/441	43	56	99%		Direct Carbon Costs		-2.0%	Direct Carbon Costs		-0.2%	Physical Impact		60.0%	1.5°C
lackrock Continental European	Alignment Limited Alignment	6	393	399	3	14	100%	12	328	340	10	67	100%	-0.7%	Direct Carbon Costs		-0.7%	Direct Carbon Costs		-0.4%	Physical Impact		77.0%	1.5°C
lackrock Continental European Income Fund	Limited	215	1060	1275	133	240	100%	102	973	1075	72	178	100%	-1.7%	Direct Carbon Costs	-7.5%	-2.0%	Direct Carbon Costs	-6.5%	-0.3%	Physical Impact	-0.4%	76.0%	1.6°C
lackRock European Dynamic	Limited Alignment	265	4393	4658	26	99	100%	618	4696	5315	62	196	100%	-4.0%	Direct Carbon Costs	-8.4%	-3.2%	Direct Carbon Costs	-6.6%	-0.3%	Physical Impact	-0.4%	77.0%	1.6°C
lackRock Gold & General	Limited Alignment	536	903	1439	112	409	96%	359	636	995	88	324	92%	-9.1%	Direct Carbon Costs	-29.0%	-6.4%	Direct Carbon Costs	-20.3%	-0.8%	Physical Impact	-1.1%	14.0%	3.1°C
lackRock Institutional Sterling Liquidity (L-ILS)	Limited Alignment	63	5617	5680	36	10	70%	4	3801	3806	0	1	99%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	17.0%	1.5°C
lackRock UK Absolute Alpha	Limited Alignment Limited	22	344	365	57	59	99%	24	579	603	38	41	90%	-1.8%	Direct Carbon Costs		-1.1%	Direct Carbon Costs		-0.4%	Physical Impact		53.0%	5.5°C
lackRock UK Smaller Companies	Alignment	333	4577	4910	66	95	93%	141	1432	1573	54	85	90%	+3.2%	Direct Carbon Costs		+2.8%	Direct Carbon Costs		+0.1%	Physical Impact		52.0%	1.5°C
lackRock UK Special Situations NY Mellon Asian Income	Alignment Limited	295 173	4136 687	4430 859	78 93	106 227	99% 98%	250 85	3078 600	3328 685	83 50	110 167	99% 98%	+3.3%	Direct Carbon Costs Direct Carbon Costs		+2.1%	Direct Carbon Costs		0% -1.5%	Physical Impact Physical Impact		66.0% 33.0%	5.3°C 2°C
NY Mellon Emerging Income Fund	Alignment Limited	6	65	71	30	95	100%	6	58	64	36	128	99%	-1.5%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-1.5%	Physical Impact		40.0%	2°C
NY Mellon Global Equity Fund	Alignment Limited Alignment	69	3726	3795	14	54	100%	111	6480	6590	21	48	100%	-1.1%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.8%	Physical Impact		61.0%	1.5°C
NY Mellon Global Income Fund	Limited Alignment	1244	13399	14643	89	183	100%	942	10734	11677	76	134	100%	+2.8%	Direct Carbon Costs	-3.4%	+0%	Direct Carbon Costs	-4.9%	-0.7%	Physical Impact		71.0%	3.6°C
NY Mellon International Bond Fund	Limited Alignment	1081	384	1465	241	242	94%	744	332	1077	199	199	95%	-0.8%	Sovereign	-0.8%	-0.7%	Sovereign	-0.8%	-0.7%	Sovereign	-0.7%	0.0%	1.5°C
NY Mellon Long Term Global Equity	Limited Alignment	35	215	250	14	91	100%	29	288	317	13	84	100%	-2.8%	Direct Carbon Costs	-6.3%	-2.1%	Direct Carbon Costs	-4.9%	-0.7%	Physical Impact	-0.8%	63.0%	1.5°C
NY Mellon Multi-Asset Growth Fund	Limited Alignment	1236	10860	12096	59	106	99%	1074	15000	16075	51	93	100%	+5.3%	Direct Carbon Costs	-0.9%	+2.5%	Direct Carbon Costs	-2.3%	-0.7%	Physical Impact	-0.8%	57.0%	1.9°C
NY Mellon Real Return	Limited Alignment Limited	167	580	747	111	172	96%	121	493	614	81	138	98%	-2.1%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-0.7%	Physical Impact		47.0%	1.6°C
NY Mellon UK Equity Fund	Limited Alignment Limited	183	2892	3075	56	74	99%	356	5499	5855	86	86	100%	-0.4%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		+0.3%	Physical Impact		61.0%	5.4°C
T American Select Fund	Alignment Limited	76 53	10727 641	10804	10	34 96	100%	153 25	2307 367	2460 392	20 22	51 65	100%	-2.5%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-0.9%	Physical Impact		52.0% 79.0%	1.6°C
T European Select Fund T Global Select Fund	Alignment Limited	53 143	641 967	693 1110	35	96 132	100% 99%	25 105	367 731	392 836	22 35	65 122	100%	-0.9%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Direct Carbon Costs Direct Carbon Costs		-0.5% -0.8%	Physical Impact Physical Impact		79.0% 63.0%	1.5°C 1.8°C
T UK Equity Income Fund	Alignment Limited Alignment	438	5949	6387	44	51	99%	255	5754	6010	31	42	100%	-1.7%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.2%	Physical Impact		85.0%	1.5°C
T UK Fund	Alignment Limited Alignment	134	1782	1917	75	129	98%	111	1573	1684	70	94	100%	-0.6%	Direct Carbon Costs		+0.1%	Direct Carbon Costs		-0.3%	Physical Impact		74.0%	6°C
T UK PAIF	Limited Alignment	-	-	-	-		-			-	-	-	-	-	-	-	-	-	-		-	-	-	
lite Alternatives	Limited Alignment	4203	5598	9800	194	315	97%	2394	3486	5880	155	266	97%	-3.6%	Direct Carbon Costs	-7.7%	-3.3%	Direct Carbon Costs	-6.6%	-0.8%	Physical Impact	-0.9%	45.0%	1.6°C
lite Asia Pacific Fund	Limited Alignment	976	4096	5071	164	195	100%	836	3239	4076	161	209	100%	-3.0%	Direct Carbon Costs	-7.4%	-2.3%	Direct Carbon Costs	-5.2%	-0.7%	Physical Impact	-0.8%	27.0%	1.9°C
lite Balanced Managed Fund	Limited Alignment	10404	67675	78079	83	130	96%	9069	69864	78934	73	128	97%	-1.2%	Direct Carbon Costs	-5.0%	-1.2%	Direct Carbon Costs	-4.2%	-0.4%	Physical Impact	-0.4%	53.0%	2.2°C
lite Bond	Limited Alignment Limited	12102	32172	44274	129	141	88%	10104	33864	43968	122	149	89%	-1.0%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-0.2%		-0.2%	35.0%	2.5°C
lite Cautious Managed Fund	Limited Alignment Limited	7614	35732	43345	102	135	93%	5960	35001	40962	88	128	94%	-1.1%	Direct Carbon Costs		-0.9%	Direct Carbon Costs		-0.3%	Physical Impact		47.0%	2.5°C
lite Defensive Managed	Limited Alignment Limited	1839	6556	8394	115	145	91%	1423	6370	7794	101	139	92%	-1.1%	Direct Carbon Costs		-0.8%	Direct Carbon Costs		-0.3%	Physical Impact		40.0%	2.2°C
lite Diversified Market 3	Alignment Limited	475 504	1508	1983	121	136	99%	365	1242	1608	123	163	97%	-1.2%	Direct Carbon Costs		-0.9%	Direct Carbon Costs		-0.4%	Physical Impact		47.0%	2°C
ite Diversified Market 3 ite Diversified Market 4	Alignment Limited	504 486	2563 3756	3067 4242	107 90	123	97% 95%	401 760	1877 4311	2279 5072	111	163 166	97% 97%	-1.5%	Direct Carbon Costs Direct Carbon Costs		-1.2%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		49.0% 50.0%	1.9°C 1.9°C
ite Diversified Market 4 lite Diversified Market 5	Alignment Limited	486 383	3756 3843	4242	90 78	112 105	95% 96%	760 728	4311 4803	5072 5531	106 96	166	97% 98%	-1.7% -1.8%	Direct Carbon Costs Direct Carbon Costs		-1.5%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		50.0% 53.0%	1.9°C 1.9°C
lite Diversified Market 6	Alignment Limited	383	4784	4220 5179	78	110	90%	463	4803	5179	90 66	103	98% 100%	-1.8%	Direct Carbon Costs		-1.7%	Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		55.0%	1.9°C
lite European Equity	Alignment Limited Alignment	1480	13362	14842	71	100	99%	1870	14678	16548	87	134	99%	-1.5%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.2%	Physical Impact		71.0%	2.6°C
ite Extra Cautious Managed	Alignment Limited Alignment	413	1692	2104	108	140	92%	375	1926	2301	94	133	93%	-1.1%	Direct Carbon Costs		-0.9%	Direct Carbon Costs		-0.3%	Physical Impact		44.0%	2.4°C
					121	144	91%	402	1667	2068	105	139	91%	-1.1%	Direct Carbon Costs		-0.7%	Direct Carbon Costs						

Fund Identifiers Fund Name	Governance, Strategy and Risk	Scope 1 & 2	1	ous Year's	Carbon foot	tprint Scope	Data Coverage %	Scope 1 & 2	Scope 3	ent Year's C	Carbon foot	print Scope	Data Coverses %		ransition Scenario		Disorder	c (CVaR) Scenari ly Transition Scenario	· · ·	Hot Hous	e World Scenario		Science	Implied
	Management Framework	Greenhouse Gas Emissions	Gas Emissions	Greenhouse Gas Emissions			Coverage % for Carbon Footprint fund	Greenhouse Gas Emissions	Gas Emissions	& 3 Total Greenhouse Gas Emissions	*Please see th educational g further informa		Coverage % for Carbon Footprint fund information	(Anticipat	red warming 1.5C or l		warming	2C or below)			ted Warming 3C o	or above)	Based Target Initiative (SBTi)	Temperatur Rise (ITR) (°C)
		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	information	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	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 Driver	Potential Impact on Value (%) excl. Adaptation & Abatement	(%)	
Elite Global Emerging Markets	Limited Alignment	314	2044	2358	113	228	98%	541	3299	3840	126	294	98%	-5.4%	Direct Carbon Costs	(%) -13.0%	-4.1%	Direct Carbon Costs	(%) -8.9%	-1.3%	Physical Impact	(%) -1.5%	23.0%	4.5°C
Elite Global Equity	Limited Alignment	436	4279	4715	54	130	99%	465	4583	5048	54	139	99%	-1.1%	Direct Carbon Costs	-6.0%	-1.6%	Direct Carbon Costs	-5.5%	-0.5%	Physical Impact	-0.6%	55.0%	1.9°C
Elite International	Limited Alignment Limited	328	2972	3300	54	139	99%	325	2869	3195	54	154	99%	-1.2%	Direct Carbon Costs		-1.7%	Direct Carbon Costs		-0.6%	Physical Impact		52.0%	1.8°C
Elite Japan Fund Elite North American Equity	Alignment Limited	472 2621	8006 30957	8478 33578	69 35	85 137	100% 99%	420 2720	9531 27987	9951 30707	62 38	79 154	99% 100%	-1.1%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		39.0%	1.5°C 1.8°C
Elite Stockmarket Managed	Alignment Limited Alignment	2170	15826	17996	76	132	97%	2023	16074	18097	71	131	97%	-1.3%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.4%	Physical Impact		53.0%	2.2°C
Elite UK Equity	Limited Alignment	4275	63774	68049	54	68	99%	3760	61777	65537	49	66	99%	-0.8%	Direct Carbon Costs	-7.1%	-0.6%	Direct Carbon Costs	-5.5%	-0.1%	Physical Impact	-0.3%	69.0%	4.7°C
Federated Hermes Asia ex-Japan Equity Fund	Limited Alignment Limited	817	2053	2870	395	390	100%	502	1226	1728	291	338	100%	-6.5%	Direct Carbon Costs	-15.7%	-4.6%	Direct Carbon Costs	-10.6%	-1.0%	Physical Impact	-1.2%	19.0%	2.1°C
Federated Hermes US SMID Equity Fund Fidelity American Fund	Alignment	214 56	3177	3391 1233	29	131 56	98%	243 48	2825 335	3068 383	35	141 50	100%	-2.0%	Direct Carbon Costs		-2.0%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact Physical Impact		63.0%	2.4°C
Fidelity Asia Fund	Alignment Limited Alignment	428	2312	2740	50	209	100%	352	2215	2567	46	198	99%	-2.9%	Direct Carbon Costs		-2.5%	Direct Carbon Costs		-1.5%	Physical Impact		33.0%	1.9°C
Fidelity Asia Pacific Opportunities	Limited Alignment	228	2716	2944	58	123	99%	534	2371	2905	169	219	99%	-8.2%	Direct Carbon Costs	-16.3%	-6.4%	Direct Carbon Costs	-12.0%	-1.3%	Physical Impact	-1.6%	27.0%	1.7°C
Fidelity Emerging Markets Fund	Limited Alignment	142	1542	1685	34	88	94%	90	925	1015	29	88	92%	-2.0%	Direct Carbon Costs	-8.7%	-1.5%	Direct Carbon Costs	-5.4%	-1.5%	Physical Impact	-1.7%	20.0%	1.9°C
Fidelity Enhanced Income Fund	Limited Alignment Limited	7	114	122	77	117	97%	7	103	109	74	111	100%	+2.7%	Direct Carbon Costs		+1.6%	Direct Carbon Costs		-0.3%	Physical Impact		68.0%	4.4°C
Fidelity European Fund Fidelity European Fund (Elite)	Alignment Limited	446 111	5444 1358	5890 1469	30 30	67 67	100%	165	4285	4829 1466	43 43	84	100%	-3.0%	Direct Carbon Costs Direct Carbon Costs		-2.2%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		84.0%	2.8°C 2.8°C
Fidelity Global Dividend Fund	Alignment Limited Alignment	46	555	601	34	82	100%	44	565	608	32	90	100%	+5.8%	Direct Carbon Costs		+2.5%	Direct Carbon Costs		-0.6%	Physical Impact		70.0%	1.5°C
Fidelity Global Special Situations	Limited Alignment	161	3466	3627	31	69	99%	136	3203	3338	31	108	99%	-1.3%	Direct Carbon Costs	-8.5%	-1.7%	Direct Carbon Costs	-7.3%	-0.8%	Physical Impact	-0.9%	52.0%	1.8°C
Fidelity Multi Asset Open Strategic	Limited Alignment	356	863	1219	148	212	89%	357	2074	2431	98	149	93%	-1.9%	Direct Carbon Costs	-7.7%	-1.8%	Direct Carbon Costs	-6.4%	-0.5%	Physical Impact	-0.6%	44.0%	2°C
Fidelity Special Situations Fidelity Sustainable Moneybuilder Income	Limited Alignment Limited	324 52	6686 479	7010 531	64 48	88 91	93% 52%	285 40	9943 561	10228 601	31	54 78	96% 65%	+3%	Direct Carbon Costs		+1.8%	Direct Carbon Costs		-0.3% 0%	Physical Impact		67.0%	1.5°C 1.5°C
Fidelity Sustainable Moneybuilder Income First Sentier Global Listed Infrastructure Fund	Alignment Limited Alignment	52 1155	479 2406	3561	48 300	91 1398	52% 93%	40 694	561 1975	601 2669	41 216	78 1035	65% 96%	-0.6% +8.2%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Direct Carbon Costs Direct Carbon Costs		0% -1.5%	Physical Impact Physical Impact		32.0%	1.5°C 2.2°C
FSSA Asia Focus Fund	Limited Alignment	56	785	841	27	63	99%	53	764	817	30	76	100%	-0.8%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-1.3%	Physical Impact		34.0%	1.8°C
FTF Martin Currie UK Mid Cap Fund	Limited Alignment	15	400	415	21	31	100%	9	285	294	22	32	97%	-0.7%	Direct Carbon Costs	-10.5%	-0.5%	Direct Carbon Costs	-7.8%	0%	Physical Impact	-0.2%	68.0%	1.5°C
FTF Martin Currie UK Smaller Companies	Limited Alignment Limited	105	1623	1728	49	58	85%	35	1230	1265	20	25	85%	+2%	Direct Carbon Costs		+1.6%	Direct Carbon Costs		-0.2%	Physical Impact		36.0%	1.6°C
GAM Star China Equity Goldman Sachs Emerging Markets Equity	Alignment Limited	-	-	169	20	49	-	18 24	225 266	243 290	34 32	84	100% 97%	-0.4%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.9%	Physical Impact Physical Impact		12.0%	1.8°C 4.2°C
HSBC Islamic Global Equity Index	Alignment Limited Alignment	279	3909	4188	20	60	- 100%	720	10710	11429	16	50	100%	-2.2%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-0.8%	Physical Impact		71.0%	4.2 C
HSBC World Selection Balanced	Limited Alignment	163	693	857	111	175	97%	237	1144	1381	97	161	97%	-0.5%	Direct Carbon Costs	-4.7%	-1.2%	Direct Carbon Costs	-4.6%	-0.7%	Physical Impact	-0.8%	48.0%	1.8°C
HSBC World Selection Cautious	Limited Alignment	21	33	55	176	204	97%	19	41	60	147	180	97%	-0.8%	Direct Carbon Costs	-2.1%	-0.7%	Direct Carbon Costs	-1.8%	-0.5%	Physical Impact	-0.5%	42.0%	1.8°C
HSBC World Selection Dynamic Invesco Corporate Bond Fund (UK)	Limited Alignment Limited	127	734 7639	861	90 61	165 79	98% 86%	150 448	1062 5758	1213 6206	74	151 71	98% 94%	-0.4%	Direct Carbon Costs		-1.4%	Direct Carbon Costs		-0.8% 0%	Physical Impact		50.0%	1.8°C 2°C
Invesco Corporate Bona runa (UK)	Alignment Limited Alignment	656 787	4811	8295 5598	79	101	86%	745	6862	7608	64	89	91%	-0.6% +1.5%	Direct Carbon Costs		+0.7%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		51.0%	2.6°C
Invesco European Equity Fund (UK)	Limited Alignment	1022	5683	6705	181	154	100%	1127	7128	8255	189	146	100%	-2.1%	Direct Carbon Costs	-10.1%	-2.3%	Direct Carbon Costs	-8.5%	-0.3%	Physical Impact	-0.3%	73.0%	3.1°C
Invesco European Smaller Companies (UK)	Limited Alignment				-			0	1	1	52	81	100%	-4.9%	Direct Carbon Costs	-11.9%	-3.9%	Direct Carbon Costs	-9.3%	0%	Physical Impact	-0.2%		1.7°C
Invesco Global Smaller Companies Fund (UK)	Limited Alignment Limited	185	2478	2663	56	111	98%	108	1682	1790	38	112	99%	-3.7%	Direct Carbon Costs		-2.7%	Direct Carbon Costs		-0.7%	Physical Impact		21.0%	2.2°C
Invesco Monthly Income Plus Fund (UK) Invesco Resp Japan Equity Value Discovery Fnd	Alignment Limited	723 2	4547 70	5269 72	121 35	120 49	75% 98%	716	5228 53	5944 56	117	122 92	82%	-0.2%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		44.0%	1.9°C 1.5°C
(UK) Invesco UK Equity High Income Fund (UK)	Alignment Limited Alignment	1788	16332	18120	98	152	95%	1377	16034	17411	81	130	99%	+2.6%	Direct Carbon Costs		+0.9%	Direct Carbon Costs		-0.3%	Physical Impact		60.0%	6°C
Invesco UK Equity Income Fund (UK)	Limited Alignment	267	2267	2534	102	158	95%	175	1778	1953	81	131	99%	+0.2%	Direct Carbon Costs	-10.5%	-0.4%	Direct Carbon Costs	-8.6%	-0.4%	Physical Impact	-0.5%	57.0%	6°C
iShares Continental European Equity Index Fund	Limited Alignment	352	3346	3698	87	120	99%	265	3191	3455	72	110	100%	-1.4%	Direct Carbon Costs	-7.9%	-1.6%	Direct Carbon Costs	-6.4%	-0.4%	Physical Impact	-0.5%	76.0%	2.2°C
iShares Corporate Bond Index Fund iShares Emerging Markets Equity Index Fund	Limited Alignment Limited	211 123	3658	3869	39 197	69 485	79% 99%	194 158	2452 829	2647 987	35 175	67 480	86%	-0.5%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		0% -1.5%	Physical Impact Physical Impact		41.0%	2°C 4.8°C
iShares Environment & Low Carb Tilt Real Estate	Alignment Limited Alignment	3	21	24	7	69	99%	2	14	16	5	57	100%	-5.0%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-2.2%	Physical Impact		55.0%	1.6°C
iShares ESG Overseas Corporate Bond Index (UK)	Limited Alignment	54	714	768	41	86	96%	36	503	539	33	81	97%	-0.5%	Direct Carbon Costs	-1.0%	-0.3%	Direct Carbon Costs	-0.6%	0%	Physical Impact	0%	48.0%	1.7°C
iShares Index Linked Gilt Index Fund	Limited Alignment	74	45	119	142	142	100%	790	530	1320	120	120	100%	-1.5%	Sovereign	-1.5%	-1.3%	Sovereign	-1.3%	-1.1%	Sovereign	-1.1%		
iShares Japan Equity Index Fund	Limited Alignment Limited	323	4568	4891	88	103	100%	157	2719	2876	75	90	100%	-3.8%	Direct Carbon Costs		-3.5%	Direct Carbon Costs		-0.8%	Physical Impact		52.0%	1.5°C
iShares North American Equity Index Fund iShares Overseas Government Bond Index Fund	Alignment Limited	1583 450	17248	18830 596	34 263	117 263	100%	1319	15556 61	16875 246	29 231	231	100%	-2.6%	Direct Carbon Costs Sovereign	-0.7%	-2.6%	Direct Carbon Costs Sovereign	-0.1%	-0.8%	Physical Impact Sovereign	-0.9%	-	1.8°C -
iShares Pacific ex Japan Equity Index Fund	Alignment Limited Alignment	176	1142	1318	127	249	99%	166	1247	1414	103	248	99%	-5.2%	Direct Carbon Costs	-13.6%	-4.5%	Direct Carbon Costs	-10.3%	-1.2%	Physical Impact	-1.4%	28.0%	2°C
iShares UK Equity Index Fund	Limited Alignment	5558	75971	81529	84	106	99%	4255	60692	64947	74	100	100%	+0.1%	Direct Carbon Costs	-7.9%	-0.1%	Direct Carbon Costs	-6.4%	-0.2%	Physical Impact	-0.3%	59.0%	5.1°C
iShares UK Gilts All Stocks Index Fund	Limited Alignment Limited	5830	3516	9347	142	142	100%	778	523	1301	120	120	100%	-0.7%	Sovereign	-0.7%	-0.4%	Sovereign	-0.4%	-0.4%	Sovereign	-0.4%		-
Janus Henderson Cautious Managed Fund Janus Henderson Emerging Markets	Alignment Limited	137 31	2215 436	2352	62 24	84	90% 94%	163 29	1895 471	2058 500	67 24	89 76	91% 96%	-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Direct Carbon Costs Direct Carbon Costs		-0.2% -1.2%	Physical Impact		58.0%	2.8°C
Opportunities Janus Henderson European Selected Opportunities	Alignment Limited Alignment	777	5863	6640	130	267	94% 98%	473	3915	4388	92	187	100%	-5.9%	Direct Carbon Costs		-4.7%	Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		85.0%	3.2°C
Janus Henderson Fixed Interest Monthly Income	Limited Alignment	78	530	609	35	52	75%	43	811	854	28	42	71%	-0.9%	Direct Carbon Costs	-1.5%	-0.5%	Direct Carbon Costs	-1.0%	0%	Physical Impact	-0.1%	34.0%	1.5°C
Janus Henderson Strategic Bond Fund (Elite)	Limited Alignment Limited	2274	2184	4458	118	124	95%	501	2151	2652	66	75	89%	-0.3%	Direct Carbon Costs		-0.2%	Direct Carbon Costs		-0.2%	Physical Impact		48.0%	1.7°C
JPM Emerging Markets Income JPM GBP Standard Money Market VNAV Fund	Limited Alignment Limited	107	802 84	910 89	58 14	108 31	100% 74%	61 7	847 376	908 382	38 8	102 9	100% 92%	-1.8% 0%	Direct Carbon Costs		-1.9% 0%	Direct Carbon Costs Direct Carbon Costs		-1.2% 0%	Physical Impact		35.0%	5.2°C 1.8°C
JPM GBP Standard Money Market VNAV Fund JPM Natural Resources	Alignment Limited Alignment	5 1014	84 12544	89 13557	254	430	74% 100%	832	376 8759	382 9592	8 263	518	92% 100%	-32.3%	Direct Carbon Costs		-21.3%	Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		9.0%	1.8°C 6°C
JPM US Equity Income	Alignment Limited Alignment	565	4607	5172	59	234	100%	404	3546	3949	48	228	100%	-7.2%	Direct Carbon Costs		-5.7%	Direct Carbon Costs		-1.0%	Physical Impact		51.0%	2.9°C
JPM US Select Fund	Limited Alignment	333	9254	9587	18	95	98%	393	11063	11456	22	116	100%	+2.8%	Direct Carbon Costs	-1.5%	+0.2%	Direct Carbon Costs	-3.3%	-0.8%	Physical Impact	-0.9%	60.0%	1.7°C
Jupiter China Fund	Limited Alignment Limited	4	102	105	16	50	99%	88	103	191	372	538	96%	-3.8%	Direct Carbon Costs		-3.7%	Direct Carbon Costs		-0.9%	Physical Impact		16.0%	2.6°C
Jupiter Corporate Bond Fund Jupiter Ecology Fund	Alignment Limited	121 138	1541 2399	1663 2537	70 81	100 251	79% 100%	60 137	578 1987	638 2124	43 87	90 248	82%	-1.6% +7.4%	Direct Carbon Costs Direct Carbon Costs		-0.9% +3.9%	Direct Carbon Costs Direct Carbon Costs		-0.3% -0.8%	Sovereign Physical Impact	-0.3%	33.0% 80.0%	1.5°C 1.8°C
Jupiter European Fund	Alignment Limited Alignment	72	1924	1996	15	53	100%	70	1341	1411	22	71	100%	+0.1%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		-0.4%	Physical Impact		89.0%	1.5°C
Jupiter Financial Opportunities	Limited Alignment	5	444	449	2	12	96%	6	454	460	3	10	94%	-0.6%	Direct Carbon Costs	-1.4%	-0.5%	Direct Carbon Costs	-1.0%	-0.6%	Physical Impact	-0.6%	22.0%	3°C
Jupiter Global Emerging Markets	Limited Alignment Limited	1	36	37	7	41	100%	0	9	9	6	39	100%	-0.5%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-1.4%	Physical Impact		30.0%	1.7°C
Jupiter Global Macro Bond Jupiter Income Trust Fund	Limited Alignment Limited	45 400	14 6002	60 6402	276 81	278 92	99% 98%	35 323	15 6523	51 6845	213 67	215 114	100% 99%	-0.6% -1.3%	Sovereign Direct Carbon Costs	-0.6%	-0.6%	Sovereign Direct Carbon Costs	-0.6%	-0.5% +0.3%	Sovereign Physical Impact	-0.5%	77.0% 54.0%	1.6°C 5.4°C
Jupiter India Fund	Alignment Limited	270	1624	1895	226	407	98% 95%	216	6523 2337	2553	67 162	312	99% 95%	-1.3%	Direct Carbon Costs Direct Carbon Costs		-1.1%	Direct Carbon Costs		+0.3%	Physical Impact Physical Impact		16.0%	2.3°C
Jupiter Japan Income	Alignment Limited Alignment	147	2121	2269	44	74	100%	106	2864	2971	34	64	96%	-1.3%	Direct Carbon Costs		-1.4%	Direct Carbon Costs		-0.9%	Physical Impact		48.0%	1.5°C
Jupiter Merlin Monthly Income Select	Limited Alignment	416	2019	2435	158	186	90%	167	1113	1279	95	141	87%	-2.1%	Direct Carbon Costs	-4.8%	-1.3%	Direct Carbon Costs	-3.4%	-0.4%	Physical Impact	-0.5%	44.0%	1.9°C
Jupiter Strategic Bond	Limited Alignment Limited	3233	7506	10738	237	254	73%	1	1	2	207	224	73%	-1.2%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.3%	Sovereign	-0.4%	23.0%	2.1°C
Jupiter UK Alpha Fund Jupiter UK Growth Fund	Limited Alignment Limited	64 7	935 361	1000	95	122 14	100% 100%	44 3	713 191	757 194	92 3	108 8	100%	-2.7% +0%	Direct Carbon Costs		-1.7%	Direct Carbon Costs		-0.2%	Physical Impact		60.0% 88.0%	6°C 1.5°C
Jupiter UK Growth Fund Jupiter UK Special Situations	Alignment Limited	7 963	361 12739	368 13702	6 88	14 100	100% 98%	3 818	191 11043	194 11862	3 85	8 99	100%	+0%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Direct Carbon Costs Direct Carbon Costs		-0.6% +0.7%	Physical Impact Physical Impact		88.0% 65.0%	1.5°C 6°C
L&G All Stocks Gilt Index Trust	Alignment Limited Alignment	420	253	673	142	142	100%	1	0	1	120	120	100%	-0.7%	Sovereign	-0.7%	-0.4%	Sovereign	-0.4%	-0.4%	Sovereign	-0.4%	-	-
	Limited	36	1167	1203	17	28	79%	0	1	1	15	30	85%	-0.2%	Direct Carbon Costs	-0.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	0%	30.0%	2.2°C
L&G Sterling Corporate Bond Index Fund	Alignment																							

Fund Identifiers Fund Name	Governance, Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas	Scope 3 Greenhouse Gas	Greenhouse	Carbon foot 1 & 2 Emission *Please see the	print Scope ons Intensity e	Data Coverage % for Carbon	Greenhouse Gas	Scope 3 Greenhouse Gas	ent Year's Co Scope 1,2 & 3 Total Greenhouse	Carbon foot 1 & 2 Emission * Please see the	tprint Scope ons Intensity	Data Coverage % for Carbon		C ransition Scenario ed warming 1.5C or b		Disorderl	c (CVaR) Scenari o ly Transition Scenario 2C or below)	· · · ·	Hot Hous	e 2 e World Scenario ted Warming 3C o		Science Based Target	Implied Implied Temperature Rise (ITR)
		Emissions Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	Gas Emissions Total Carbon Emissions (tCO2e)	educational gu further informa Economic Intensity (tCO2e/£m)	Revenue Intensity	Footprint fund information	Emissions Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	Gas Emissions Total Carbon Emissions (tCO2e)	educational gu further informa Economic 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 (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement		(°C)
Lazard European Alpha	Limited Alignment	164	1484	1648	53	115	100%	141	1899	2040	48	97	100%	-3.3%	Direct Carbon Costs	(%) -8.6%	-3.1%	Direct Carbon Costs	(%) -7.2%	-0.3%	Physical Impact	(%) -0.4%	85.0%	2.7°C
Lazard European Smaller Companies Fund	Limited Alignment	147	2995	3143	40	54	97%	74	2429	2503	20	30	94%	-1.0%	Direct Carbon Costs	-9.2%	-0.6%	Direct Carbon Costs	-6.8%	-0.1%	Physical Impact	-0.2%	45.0%	1.5°C
Legal & General UK Property Fund	Limited Alignment	1	22	23	1	15	100%	24	135	159	6	64	100%	-5.0%	Direct Carbon Costs	-11.7%	-4.0%	Direct Carbon Costs	-9.8%	-2.1%	Physical Impact	-2.6%	68.0%	1.6°C
LF Equity Income Fund	Limited Alignment	-	-	-	-	-	-	-	-		-	-	-		-	-	-	-	-	-	-	-	•	-
LGIM Global Equity Fixed Wts 50:50 Index (CR)	Limited Alignment Limited		-		-	-	-	451	6425	6876	62	102	100%	-1.2%	Direct Carbon Costs		-1.2%	Direct Carbon Costs		-0.4%	Physical Impact		61.0%	2.7°C
LGIM Global Equity Fixed Wts 60:40 Index (CJ) LGIM Multi Asset (AB)	Alignment	-	-	-	-	•	-	2	26	28	64	101	100%	-0.9%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-0.4%	Physical Impact		61.0%	2.8°C
Life abrdn American Equity Tracker Fund	Alignment Limited						-	113 3	490 36	603 39	106 29	210	96%	+0.7%	Direct Carbon Costs		-2.3%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		51.0%	2.4°C
Life abrdn Asia Pacific Equity Fund	Alignment Limited	15	117	132	70	290	100%	25	159	184	135	509	100%	-2.7%	Direct Carbon Costs		-2.9%	Direct Carbon Costs		-1.5%	Physical Impact		33.0%	2.7°C
Life abrdn Asia Pacific ex-Japan Equity Fund	Alignment Limited Alignment	0	2	2	152	337	99%	57	359	416	132	327	99%	-5.3%	Direct Carbon Costs		-4.6%	Direct Carbon Costs	-10.0%	-1.4%	Physical Impact	-1.6%	26.0%	2.8°C
Life abrdn Diversified Growth and Income Fund	Limited Alignment	114	285	400	171	215	95%	314	765	1079	139	182	94%	-1.2%	Direct Carbon Costs	-3.6%	-0.9%	Direct Carbon Costs	-2.9%	-0.5%	Physical Impact	-0.5%	50.0%	1.5°C
Life abrdn Emerging Markets Equity Fund	Limited Alignment	27	157	184	76	290	98%	21	152	172	60	296	98%	-1.1%	Direct Carbon Costs	-8.7%	-1.3%	Direct Carbon Costs	-6.2%	-1.4%	Physical Impact	-1.6%	28.0%	5.2°C
Life abrdn Emerging Markets Equity Tracker Fund	Limited Alignment	0	2	2	177	399	99%	64	382	446	151	389	99%	-5.7%	Direct Carbon Costs	-13.7%	-4.6%	Direct Carbon Costs	-9.6%	-1.4%	Physical Impact	-1.6%	25.0%	4.8°C
Life abrdn Emerging Markets Local Ccy Bond Fund	Limited Alignment	1	0	1	407	407	100%	555	108	663	356	356	100%	-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	6.0%	1.6°C
Life abrdn Global Corporate Bond Fund	Limited Alignment Limited	0	1	1	59	131	95%	190	2231	2420	51	124	96%	-1.6%	Direct Carbon Costs	-2.2%	-0.8%	Direct Carbon Costs	-1.2%	0%	Physical Impact	0%	44.0%	2.1°C
Life abrdn Global Government Bond Fund	Alignment	1	0	1	255	255	100%	1349	469	1818	224	224	100%	-0.8%	Sovereign	-0.8%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	9.0%	1.5°C
Life abrdn Global Inflation-Linked Bond Fund Life abrdn Short Dated Glbl Inflation-Lkd Bd Fund	Alignment	1	0	1	240	240	100%	690	241 104	930	211	211	100%	-0.9%	Sovereign	-0.9%	-0.6%	Sovereign	-0.6%	-0.6%	Sovereign	-0.6%	7.0%	1.6°C
Life abran Short Dated Global Corporate Bond	Alignment Limited	0	1	1	256 67	256 144	100% 94%	322 99	104	426	222 56	222 141	100% 96%	-0.4%	Sovereign Direct Carbon Costs	-0.4%	-0.1%	Sovereign Direct Carbon Costs		-0.1% 0%	Sovereign Physical Impact	-0.1%	7.0%	1.6°C 1.9°C
Fund Life abrdn Short Dated Sterling Corporate Bnd	Alignment Limited	0	1	1	30	46	86%	34	430	465	26	40	98%	-1.2%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		0%	Physical Impact Physical Impact		40.0%	1.9°C
Fund Life abrdn SICAV II - Global Inflation Lkd Gov Bond	Alignment Limited Alignment	22	7	29	241	241	98%	21	8	29	213	213	100%	-0.9%	Sovereign	-0.9%	-0.7%	Sovereign	-0.7%	-0.6%		-0.6%	24.0%	1.5°C
Bond Life abrdn SICAV II Global High Yield Bond GBP Had	Alignment Limited Alignment	0	2	2	276	509	62%	256	1496	1752	258	297	60%	-2.6%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		0%	Physical Impact		19.0%	5.3°C
Hga Life abrdn Strategic Bond Fund	Limited Alignment	684	4459	5143	98	131	85%	674	4952	5626	81	128	84%	-1.8%	Direct Carbon Costs		-0.7%	Direct Carbon Costs		0%	Physical Impact		36.0%	3.1°C
Life Aegon Ethical Corporate Bond	Limited Alignment	47	504	551	44	84	73%	36	339	376	32	74	79%	-0.7%	Direct Carbon Costs	-1.2%	-0.4%	Direct Carbon Costs	-0.8%	-0.1%	Physical Impact	-0.1%	43.0%	1.5°C
Life Aegon Ethical Equity	Limited Alignment	22	395	418	20	49	96%	16	486	502	13	38	99%	+6.3%	Direct Carbon Costs	+0.6%	+3.5%	Direct Carbon Costs	-1.1%	-0.2%	Physical Impact	-0.2%	80.0%	1.5°C
Life Aegon Investment Grade Bond	Limited Alignment	1	35	36	34	66	77%	2	16	19	74	84	74%	0%	Direct Carbon Costs	-0.5%	0%	Direct Carbon Costs	-0.4%	0%	Physical Impact	0%	34.0%	1.5°C
Life Aegon Sterling Corporate Bond	Limited Alignment	15	210	225	32	49	79%	9	170	179	20	41	80%	0%	Direct Carbon Costs	-0.3%	+0%	Direct Carbon Costs	-0.3%	0%	Physical Impact	0%	44.0%	2.7°C
Life Artemis Income Life Artemis SmartGARP Global Emerging	Limited Alignment Limited	592	9379	9971	48	55	100%	600	11685	12285	47	55	100%	-2.8%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		+0.2%	Physical Impact		75.0%	6°C
Markets	Alignment	43	318	362	181	370	99%	51	343	394	173	372	99%	-5.2%	Direct Carbon Costs		-4.4%	Direct Carbon Costs		-1.1%	Physical Impact		29.0%	2.9°C
Life Artemis Strategic Bond Fund	Alignment	362	1805	2167	108	155	81%	367	1882	2249	100	163	76%	-0.9%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-0.1%	Physical Impact		27.0%	2°C
Life Artemis US Select Life Aviva Investors UK Property Feeder Fund	Alignment Limited	119	1129	1248 0	40	184	100%	230	788	1019	77	297	100%	+6.9%	Direct Carbon Costs	-1.2%	+1.4%	Direct Carbon Costs	-5.3%	-0.5%	Physical Impact	-0.6%	48.0%	1.6°C
Life AXA Defensive Distribution	Alignment Limited	307	185	493	142	142	100%	213	143	356	120	120	100%	-0.7%	Sovereign	-0.7%	-0.5%	Sovereign	-0.5%	-0.5%	Sovereign	-0.5%		
Life AXA Framlington American Growth	Alignment Limited Alignment	12	438	450	7	44	100%	13	181	194	6	33	100%	-3.0%	Direct Carbon Costs		-2.3%	Direct Carbon Costs		-0.8%	Physical Impact		53.0%	1.5°C
Life AXA Framlington Biotech	Limited	0	6	6	1	49	99%	0	4	4	1	32	91%	-1.1%	Direct Carbon Costs	-11.8%	-1.0%	Direct Carbon Costs	-10.3%	-0.9%	Physical Impact	-1.0%	23.0%	1.5°C
Life AXA Framlington FinTech	Limited Alignment	0	1	1	1	6	100%	0	1	1	1	5	98%	-0.2%	Direct Carbon Costs	-1.7%	-0.3%	Direct Carbon Costs	-1.4%	-0.7%	Physical Impact	-0.8%	42.0%	1.5°C
Life AXA Framlington Global Sustainable Managed	Limited Alignment	212	2127	2339	54	87	100%	188	1945	2133	45	78	100%	+1.7%	Direct Carbon Costs	-4.5%	+0.8%	Direct Carbon Costs	-4.1%	-0.6%	Physical Impact	-0.7%	68.0%	1.5°C
Life AXA Framlington Global Technology	Limited Alignment	4	211	215	5	27	98%	4	33	37	4	29	99%	-0.4%	Direct Carbon Costs	-3.7%	-0.5%	Direct Carbon Costs	-3.0%	-0.8%	Physical Impact	-0.9%	71.0%	1.5°C
Life AXA Framlington Global Thematics	Limited Alignment	3	29	33	19	113	100%	3	21	23	14	94	100%	+3.1%	Direct Carbon Costs	-1.5%	+0.9%	Direct Carbon Costs	-2.8%	-0.8%	Physical Impact	-0.9%	73.0%	1.6°C
Life AXA Framlington Health	Limited Alignment Limited	1	17	18	3	20	98%	1	17	18	3	16	99%	-0.4%	Direct Carbon Costs	-7.6%	-0.5%	Direct Carbon Costs	-6.4%	-0.8%	Physical Impact	-0.9%	65.0%	1.5°C
Life AXA Framlington Japan	Alignment	1	60	62	43	52	99%	2	51	52	49	54	99%	-2.3%	Direct Carbon Costs		-2.1%	Direct Carbon Costs		-0.7%	Physical Impact		56.0%	1.5°C
Life AXA Framlington Managed Income	Alignment Limited	54	704	758	77 59	76	79%	54	777	831 2502	68	82	75%	-1.1%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.1%	Sovereign	-0.1%	30.0%	2.8°C
Life AXA Framlington UK Equity Income Life AXA Framlington UK Mid Cap	Alignment Limited	79 o	1710	1789	34	80 51	100% 98%	107 6	2395 146	152	63 37	102 54	99%	+5.4%	Direct Carbon Costs Direct Carbon Costs		+3.3%	Direct Carbon Costs Direct Carbon Costs		0% 0%	Physical Impact Physical Impact		58.0% 74.0%	5°C 2.4°C
Life AXA Framlington UK Select Opportunities	Alignment Limited	171	2832	3003	60	89	98%	74	2569	2642	31	54	96%	+3%	Direct Carbon Costs		+1.8%	Direct Carbon Costs		-0.3%	Physical Impact		67.0%	1.5°C
Life AXA Framlington UK Smaller Companies	Alignment Limited Alignment	9	166	175	24	32	81%	4	197	201	12	32	77%	-0.8%	Direct Carbon Costs		-0.7%	Direct Carbon Costs	-7.3%	+0%	Physical Impact		24.0%	2.9°C
Life AXA Framlington UK Sustainable Equity	Limited	5	119	124	19	39	100%	15	225	239	86	86	100%	-0.4%	Direct Carbon Costs	-8.5%	-0.3%	Direct Carbon Costs	-6.7%	+0.3%	Physical Impact	+0.2%	61.0%	5.4°C
Life AXA Global High Yield	Limited Alignment	33	241	274	87	145	54%	30	327	356	77	121	58%	-2.0%	Direct Carbon Costs	-2.8%	-0.8%	Direct Carbon Costs	-1.6%	0%	Physical Impact	0%	21.0%	1.7°C
Life AXA Global Sustainable Distribution	Limited Alignment	422	1296	1717	115	149	100%	346	1047	1393	101	151	100%	-0.2%	Direct Carbon Costs	-3.4%	-0.8%	Direct Carbon Costs	-3.2%	-0.8%	Physical Impact	-0.8%	61.0%	1.6°C
Life AXA Global Sustainable Distribution (Clsd NB)	Limited Alignment	256	786	1042	115	149	100%	215	650	865	101	151	100%	-0.2%	Direct Carbon Costs	-3.4%	-0.8%	Direct Carbon Costs	-3.2%	-0.8%	Physical Impact	-0.8%	61.0%	1.6°C
Life AXA IM Distribution	Limited Alignment	1098	8074	9172	99	124	97%	833	6677	7510	86	111	99%	+3.9%	Direct Carbon Costs	-2.8%	+2.4%	Direct Carbon Costs	-2.8%	-0.3%	Physical Impact	-0.3%	66.0%	5°C
Life AXA IM Distribution (Closed to NB)	Limited Alignment	1782	13104	14886	99	124	97%	1419	11381	12800	86	111	99%	+3.9%	Direct Carbon Costs	-2.8%	+2.4%	Direct Carbon Costs	-2.8%	-0.3%	Physical Impact	-0.3%	66.0%	5°C
Life AXA IM Ethical Distribution	Limited Alignment Limited	264	915	1179	72	87	100%	181	550	731	59	71	100%	+4.6%	Direct Carbon Costs		+2.6%	Direct Carbon Costs		-0.3%	Physical Impact		77.0%	1.5°C
Life AXA Lifetime Distribution	Limited Alignment Limited	28	218	246	111	130	97%	10	74	84	82	99	99%	+2.4%	Direct Carbon Costs		+1.3%	Direct Carbon Costs		-0.6%	Physical Impact		63.0%	6°C
Life AXA Sterling Corporate Bond Life AXA Sterling Credit Short Duration Bond	Alignment Limited	26 20	314 222	340 241	63 43	127 57	70% 85%	21	309 227	331 240	61 28	119 48	77% 90%	-1.0%	Direct Carbon Costs		-0.6% 0%	Direct Carbon Costs		-0.1%	Physical Impact		36.0%	3.5°C
Life AXA Sterling Credit Short Duration Bond	Alignment Limited	1	13	15	43 71	133	66%	2	227 30	32	28 75	48	90% 76%	-0.2% -1.7%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Direct Carbon Costs Direct Carbon Costs		0% 0%	Physical Impact Physical Impact		45.0%	1.5°C 2.5°C
Life Baillie Gifford Emerging Markets Leading	Alignment Limited	27	105	132	118	217	100%	2	121	150	109	179	97%	-7.9%	Direct Carbon Costs		-5.2%	Direct Carbon Costs		-1.2%	Physical Impact		16.0%	2.5°C
Cos Life Baillie Gifford Japanese Fund	Alignment Limited Alignment	36	689	725	30	48	100%	22	646	668	22	35	99%	-1.4%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.6%	Physical Impact		42.0%	1.6°C
Life Baillie Gifford Managed Fund	Alignment Limited Alignment	1100	8806	9905	66	112	98%	802	6984	7787	53	77	97%	-1.4%	Direct Carbon Costs	-6.5%	-1.3%	Direct Carbon Costs	-5.3%	-0.6%	Physical Impact		47.0%	2.2°C
Life Baring Europe Select Trust	Limited Alignment	3	109	112	32	56	99%	4	69	73	43	56	99%	-2.4%	Direct Carbon Costs	-12.1%	-2.0%	Direct Carbon Costs	-9.5%	-0.2%	Physical Impact	-0.3%	60.0%	1.5°C
Life Blackrock Continental European	Limited Alignment	4	255	259	3	14	100%	9	259	268	10	67	100%	-0.7%	Direct Carbon Costs	-4.9%	-0.7%	Direct Carbon Costs	-3.8%	-0.4%	Physical Impact	-0.5%	77.0%	1.5°C
Life Blackrock Continental European Income Fund	Limited Alignment	103	505	608	133	240	100%	45	428	472	72	178	100%	-1.7%	Direct Carbon Costs	-7.5%	-2.0%	Direct Carbon Costs	-6.5%	-0.3%	Physical Impact	-0.4%	76.0%	1.6°C
Life BlackRock European Dynamic	Alighmeni	76	1260	1336	26	99	100%	192	1461	1653	62	196	100%	-4.0%	Direct Carbon Costs	-8.4%	-3.2%	Direct Carbon Costs	-6.6%	-0.3%	Physical Impact	-0.4%	77.0%	1.6°C
Life BlackRock Gold & General	Limited Alignment	118	199	317	112	409	96%	79	140	220	88	324	92%	-9.1%	Direct Carbon Costs	-29.0%	-6.4%	Direct Carbon Costs	-20.3%	-0.8%	Physical Impact	-1.1%	14.0%	3.1°C
Life BlackRock UK Absolute Alpha	Limited Alignment	34	542	576	57	59	99%	34	825	859	38	41	90%	-1.8%	Direct Carbon Costs	-9.1%	-1.1%	Direct Carbon Costs	-6.9%	-0.4%	Physical Impact	-0.5%	53.0%	5.5°C
Life BNY Mellon Asian Income	Limited Alignment Limited	60	240	300	93	227	98%	34	240	274	50	167	98%	+4.3%	Direct Carbon Costs		-0.2%	Direct Carbon Costs		-1.5%	Physical Impact		33.0%	2°C
Life BNY Mellon Emerging Income Fund	Limited Alignment Limited	9	107	116	30	95	100%	12	113	125	36	128	99%	-1.5%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-1.5%	Physical Impact			2°C
Life BNY Mellon Global Income Fund	Alignment Limited	611	6579	7190	89	183	100%		4568 88	4969	76	134	100%	+2.8%	Direct Carbon Costs		+0%	Direct Carbon Costs		-0.7%	Physical Impact		71.0%	3.6°C
Life BNY Mellon International Bond Fund Life BNY Mellon Long Term Global Equity	Alignment Limited	300 14	107 85	407 99	241 14	242 91	94%	198	88	286	199	199 84	95%	-0.8%	Sovereign Direct Carbon Costs	-0.8%	-0.7%	Sovereign Direct Carbon Costs	-0.8%	-0.7%	Sovereign Physical Impact	-0.7%	0.0%	1.5°C
Life BNY Mellon Long Ierm Global Equity	Alignment Limited	346	3038	3384	59	106	99%	359	5009	5368	51	93	100%	-2.8%	Direct Carbon Costs		-2.1%	Direct Carbon Costs		-0.7%	Physical Impact Physical Impact		57.0%	1.5°C
Life BNY Mellon Real Return	Alignment Limited	76	265	341	111	172	96%	58	237	295	81	138	98%	-2.1%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-0.7%	Physical Impact		47.0%	1.5°C
Life CT European Select Fund	Alignment Limited Alignment	61	746	807	35	96	100%	35	516	552	22	65	100%	-0.9%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-0.5%	Physical Impact		79.0%	1.5°C
Life CT Global Select Fund	Alignment Limited Alignment	83	560	643	44	132	99%	74	514	587	35	122	100%	-1.9%	Direct Carbon Costs		-2.0%	Direct Carbon Costs		-0.8%	Physical Impact		63.0%	1.8°C
Life CT UK Equity Income Fund	Alignment Limited Alignment	265	3604	3869	44	51	99%	178	4013	4191	31	42	100%	-1.7%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.2%	Physical Impact		85.0%	1.5°C
	Limited	49	645	694	75	129	98%	43	615	658	70	94	100%	-0.6%	Direct Carbon Costs	-7.8%	+0.1%	Direct Carbon Costs	-5.6%	-0.3%	Physical Impact	-0.4%	74.0%	6°C
Life CT UK Fund	Alignment																							
Life CT UK Fund Life CT UK Property Feeder		-		-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	-
	Alignment Limited	- 1196	- 1599	- 2795	- 194	- 316	- 97%	- 709	- 1032	- 1741	- 156	- 267	- 97%	- -3.6%	- Direct Carbon Costs	- -7.7%	- -3.3%	- Direct Carbon Costs	- -6.6%	- -0.8%	- Physical Impact	- -0.9%	- 45.0%	- 1.6°C

Fund Identifiers Fund Name	Governance, Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas	Scope 3 Greenhouse Gas	Greenhouse	Carbon foot 1 & 2 Emission *Please see the	print Scope ons Intensity e	Data Coverage % for Carbon	Scope 1 & 2 Greenhouse Gas	Scope 3 Greenhouse Gas	ent Year's C Scope 1,2 & 3 Total Greenhouse	Carbon foot 1 & 2 Emissi *Please see th	print Scope ons Intensity e	Data Coverage % for Carbon		ansition Scenario ed warming 1.5C or I		Disorderl	x (CVaR) Scenari o y Transition Scenario 2C or below)		Hot House	2 e World Scenario red Warming 3C o		Science Based Target	ent metrics Implied Temperature Rise (ITR)
		Emissions Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	Gas Emissions Total Carbon Emissions (tCO2e)	educational gu further informa Economic Intensity (tCO2e/£m)	Revenue Intensity	Footprint fund information	Emissions Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	Gas Emissions Total Carbon Emissions (tCO2e)	educational g further informa Economic Intensity (tCO2e/£m)	uide for ation 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 (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement	Initiative (SBTi) Alignment (%)	(°C)
Life Elite Balanced Managed Fund	Limited	1998	13694	15692	84	131	96%	1992	16082	18074	74	130	97%	-1.4%	Direct Carbon Costs	(%) -5.9%	-1.4%	Direct Carbon Costs	(%) -4.9%	-0.4%	Physical Impact	(%) -0.5%	55.0%	2.1°C
Life Elite Bond	Alignment Limited Alignment	4540	12055	16595	129	141	88%	3979	13317	17297	122	149	89%	-1.0%	Direct Carbon Costs	-1.3%	-0.5%	Direct Carbon Costs	-0.8%	-0.2%	Sovereign	-0.2%	35.0%	2.5°C
Life Elite Cautious Managed Fund	Limited Alignment	3522	17359	20882	101	136	93%	2997	18312	21309	89	130	94%	-1.3%	Direct Carbon Costs	-4.2%	-1.0%	Direct Carbon Costs	-3.4%	-0.3%	Physical Impact	-0.4%	48.0%	2.3°C
Life Elite Defensive Managed	Limited Alignment	1329	4925	6254	114	145	91%	1120	5196	6316	101	140	92%	-1.2%	Direct Carbon Costs	-3.1%	-0.9%	Direct Carbon Costs	-2.4%	-0.3%	Physical Impact	-0.3%	42.0%	2.2°C
Life Elite Diversified Market 2	Limited Alignment	73	241	313	123	145	99%	72	243	315	123	163	97%	-1.2%	Direct Carbon Costs	-3.0%	-0.9%	Direct Carbon Costs	-2.3%	-0.4%	Physical Impact	-0.4%	46.0%	1.9°C
Life Elite Diversified Market 3	Limited Alignment	100	528	628	106	138	97%	115	535	650	113	165	97%	-1.6%	Direct Carbon Costs	-4.5%	-1.3%	Direct Carbon Costs	-3.6%	-0.4%	Physical Impact	-0.5%	48.0%	1.9°C
Life Elite Diversified Market 4	Limited Alignment	184	1399	1583	90	128	96%	388	2195	2583	107	167	97%	-1.8%	Direct Carbon Costs	-5.7%	-1.5%	Direct Carbon Costs	-4.5%	-0.5%	Physical Impact	-0.6%	49.0%	1.9°C
Life Elite Diversified Market 5	Limited Alignment	134	1247	1381	81	131	97%	204	1346	1550	97	165	98%	-2.0%	Direct Carbon Costs	-6.8%	-1.8%	Direct Carbon Costs	-5.5%	-0.6%	Physical Impact	-0.7%	52.0%	1.9°C
Life Elite Diversified Market 6	Limited Alignment	86	907	993	80	139	99%	75	764	839	67	145	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-6.7%	-0.7%	Physical Impact	-0.8%	54.0%	1.9°C
Life Elite European Equity	Limited Alignment	811	7515	8327	79	109	99%	914	8741	9655	80	123	99%	-2.2%	Direct Carbon Costs	-8.5%	-2.0%	Direct Carbon Costs	-6.8%	-0.3%	Physical Impact	-0.4%	73.0%	2.3°C
Life Elite Extra Cautious Managed	Limited Alignment	222	953	1175	107	140	92%	188	1015	1204	94	133	93%	-1.2%	Direct Carbon Costs	-3.6%	-1.0%	Direct Carbon Costs	-2.8%	-0.3%	Physical Impact	-0.3%	45.0%	2.3°C
Life Elite Extra Defensive Managed	Limited Alignment	132	397	529	120	144	92%	116	498	614	104	139	91%	-1.1%	Direct Carbon Costs	-2.5%	-0.8%	Direct Carbon Costs	-1.8%	-0.2%	Physical Impact	-0.3%	38.0%	2.2°C
Life Elite Global Emerging Markets	Limited Alignment	178	1010	1187	149	338	98%	199	1128	1327	136	334	97%	-5.6%	Direct Carbon Costs	-13.2%	-4.3%	Direct Carbon Costs	-9.0%	-1.4%	Physical Impact	-1.6%	23.0%	4.6°C
Life Elite Global Equity	Limited Alignment	172	1652	1824	61	134	99%	173	1772	1945	57	138	99%	-1.4%	Direct Carbon Costs	-7.1%	-1.9%	Direct Carbon Costs	-6.4%	-0.6%	Physical Impact	-0.7%	57.0%	1.9°C
Life Elite International	Limited Alignment	140	1270	1410	61	143	99%	131	1237	1368	57	150	100%	-1.5%	Direct Carbon Costs	-7.1%	-2.0%	Direct Carbon Costs	-6.6%	-0.7%	Physical Impact	-0.8%	54.0%	1.8°C
Life Elite Japan Fund	Limited Alignment	223	3477	3699	77	93	100%	208	4190	4398	68	84	99%	-2.8%	Direct Carbon Costs	-10.9%	-2.5%	Direct Carbon Costs	-9.4%	-0.7%	Physical Impact	-1.0%	44.0%	1.5°C
Life Elite North American Equity	Limited Alignment	649	7669	8319	35	137	99%	702	7230	7932	38	154	100%	-0.7%	Direct Carbon Costs	-5.8%	-1.8%	Direct Carbon Costs	-6.1%	-0.8%	Physical Impact	-0.9%	52.0%	1.8°C
Life Elite Stockmarket Managed Fund	Limited Alignment	337	2569	2907	78	133	98%	324	2763	3087	71	129	98%	-1.5%	Direct Carbon Costs	-6.2%	-1.5%	Direct Carbon Costs	-5.3%	-0.5%	Physical Impact	-0.6%	54.0%	2.1°C
Life Elite UK Equity	Limited Alignment	1383	20634	22017	54	68	99%	1253	20585	21839	50	66	99%	-0.8%	Direct Carbon Costs	-7.1%	-0.6%	Direct Carbon Costs	-5.5%	-0.2%	Physical Impact	-0.3%	69.0%	4.7°C
Life Federated Hermes Asia ex-Japan Equity Fund	Limited Alignment	235	590	824	395	390	100%	169	412	581	291	338	100%	-6.5%	Direct Carbon Costs	-15.7%	-4.6%	Direct Carbon Costs	-10.6%	-1.0%	Physical Impact	-1.2%	19.0%	2.1°C
Life Federated Hermes US SMID Equity Fund	Limited Alignment	54	803	857	29	131	98%	66	767	833	35	141	100%	-2.0%	Direct Carbon Costs	-9.2%	-2.0%	Direct Carbon Costs	-8.1%	-0.7%	Physical Impact	-0.8%	22.0%	2.4°C
Life Fidelity American Fund	Limited Alignment	13	272	285	11	56	100%	13	88	100	10	50	100%	-1.6%	Direct Carbon Costs	-5.6%	-1.4%	Direct Carbon Costs	-4.7%	-0.7%	Physical Impact	-0.8%	63.0%	1.6°C
Life Fidelity Asia Pacific Opportunities	Limited Alignment	86	1026	1112	58	123	99%	252	1121	1373	169	219	99%	-8.2%	Direct Carbon Costs	-16.3%	-6.4%	Direct Carbon Costs	-12.0%	-1.3%	Physical Impact	-1.6%	27.0%	1.7°C
Life Fidelity Emerging Markets Fund	Limited Alignment	38	410	448	34	88	94%	30	304	334	29	88	92%	-2.0%	Direct Carbon Costs	-8.7%	-1.5%	Direct Carbon Costs	-5.4%	-1.5%	Physical Impact	-1.7%	20.0%	1.9°C
Life Fidelity Enhanced Income Fund	Limited Alignment	29	460	488	77	117	97%	28	421	449	74	111	100%	+2.7%	Direct Carbon Costs	-6.7%	+1.6%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.4%	68.0%	4.4°C
Life Fidelity European Fund (Elite)	Limited Alignment	31	383	414	30	67	100%	49	385	433	43	84	100%	-3.0%	Direct Carbon Costs	-8.1%	-2.2%	Direct Carbon Costs	-6.0%	-0.4%	Physical Impact	-0.5%	84.0%	2.8°C
Life Fidelity Global Dividend Fund	Limited Alignment	19	229	248	34	82	100%	16	199	215	32	90	100%	+5.8%	Direct Carbon Costs	-4.0%	+2.5%	Direct Carbon Costs	-5.5%	-0.6%	Physical Impact	-0.7%	70.0%	1.5°C
Life Fidelity Global Special Situations	Limited Alignment	114	2453	2567	31	69	99%	116	2739	2855	31	108	99%	-1.3%	Direct Carbon Costs	-8.5%	-1.7%	Direct Carbon Costs	-7.3%	-0.8%	Physical Impact	-0.9%	52.0%	1.8°C
Life Fidelity Sustainable Moneybuilder Income	Limited Alignment	50	458	509	48	91	52%	45	630	675	41	78	65%	-0.6%	Direct Carbon Costs	-1.1%	-0.4%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	32.0%	1.5°C
Life First Sentier Global Listed Infrastructure Fund	Limited Alignment	591	1230	1821	300	1398	93%	422	1203	1625	216	1035	96%	+8.2%	Direct Carbon Costs	-1.9%	-4.9%	Direct Carbon Costs	-13.9%	-1.5%	Physical Impact	-1.8%	34.0%	2.2°C
Life Fixed Interest	Limited Alignment	234	141	376	142	142	100%	180	122	302	120	120	100%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%		1.5°C
Life FSSA Asia Focus Fund	Limited Alignment	15	216	231	27	63	99%	17	243	260	30	76	100%	-0.8%	Direct Carbon Costs	-6.1%	-1.0%	Direct Carbon Costs	-4.5%	-1.3%	Physical Impact	-1.5%	34.0%	1.8°C
Life FTF Martin Currie UK Mid Cap Fund	Limited Alignment	39	1013	1052	21	31	100%	33	1046	1079	22	32	97%	-0.7%	Direct Carbon Costs	-10.5%	-0.5%	Direct Carbon Costs	-7.8%	0%	Physical Impact	-0.2%	68.0%	1.5°C
Life FTF Martin Currie UK Smaller Companies	Limited Alignment	63	977	1040	49	58	85%	25	868	893	20	25	85%	+2%	Direct Carbon Costs	-4.6%	+1.6%	Direct Carbon Costs	-3.7%	-0.2%	Physical Impact	-0.3%	36.0%	1.6°C
Life GAM Star China Equity	Limited Alignment	1	19	20	20	49	100%	2	29	31	34	84	100%	-0.4%	Direct Carbon Costs	-10.9%	-1.3%	Direct Carbon Costs	-8.8%	-0.9%	Physical Impact	-1.1%	12.0%	1.8°C
Life HSBC American Index	Limited Alignment	162	1813	1975	33	112	100%	166	1956	2122	29	107	100%	-2.1%	Direct Carbon Costs	-6.2%	-2.3%	Direct Carbon Costs	-5.8%	-0.8%	Physical Impact	-0.9%	59.0%	1.8°C
Life HSBC European Index	Limited Alignment	85	841	926	82	113	99%	70	892	962	66	103	100%	-1.3%	Direct Carbon Costs	-7.8%	-1.5%	Direct Carbon Costs	-6.3%	-0.4%	Physical Impact	-0.5%	77.0%	2.2°C
Life HSBC Japan Index	Limited Alignment	45	636	681	88	103	100%	44	764	808	76	90	100%	-3.8%	Direct Carbon Costs		-3.5%	Direct Carbon Costs	-10.2%	-0.8%	Physical Impact	-1.0%	52.0%	1.5°C
Life HSBC Pacific Index Fund	Limited Alignment Limited	61	397	458	128	250	99%	51	380	431	104	248	99%	-5.1%	Direct Carbon Costs	-13.4%	-4.5%	Direct Carbon Costs	-10.3%	-1.2%	Physical Impact	-1.4%	28.0%	2°C
Life Invesco Corporate Bond Fund (UK)	Alignment	189	2203	2393	61	79	86%	142	1828	1971	44	71	94%	-0.6%	Direct Carbon Costs		-0.4%	Direct Carbon Costs		0%	Physical Impact		51.0%	2°C
Life Invesco Distribution Fund (UK)	Alignment Limited	469	2866	3335	79	101	86%	465	4284	4750	64	89	91%	+1.5%	Direct Carbon Costs		+0.7%	Direct Carbon Costs		-0.2%	Physical Impact		56.0%	2.6°C
Life Invesco European Equity Fund (UK)	Alignment Limited	293	1632	1925	181	154	100%	334	2109	2442	189	146 81	100%	-2.1%	Direct Carbon Costs		-2.3%	Direct Carbon Costs		-0.3% 0%	Physical Impact	-0.3%	73.0%	3.1°C
Life Invesco European Smaller Companies (UK) Life Invesco Resp Japan Equity Value Disc Fnd	Alignment Limited	-	-	-	- 35	- 49	- 98%	1	18	19	44	92	100%	-4.9%	Direct Carbon Costs		-3.9%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact Physical Impact		- 31.0%	1.7°C 1.5°C
(UK) Life Invesco UK Equity High Income Fund (UK)	Alignment Limited	432	3943	4374	98	152	95%	340	3965	4305	81	130	99%	+2.6%	Direct Carbon Costs		+0.9%	Direct Carbon Costs		-0.3%	Physical Impact		60.0%	6°C
Life iShares Continental European Equity Idx	Alignment Limited	525	4984	5509	87	120	99%	474	5718	6192	72	110	100%	-1.4%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.4%	Physical Impact		76.0%	2.2°C
Fund Life iShares Corporate Bond Index Fund	Alignment Limited	41	718	759	39	69	79%	45	570	616	35	67	86%	-0.5%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		0%	Physical Impact		41.0%	2°C
Life iShares Emerging Markets Equity Index Fund	Alignment	191	967	1158	197	485	99%	186	973	1159	175	480	99%	-6.3%	Direct Carbon Costs		-5.0%	Direct Carbon Costs		-1.5%	Physical Impact		25.0%	4.8°C
Life iShares Environment & Low Carb Tilt Real	Alignment Limited	1	5	6	7	69	99%	1	4	5	5	57	100%	-5.0%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-2.2%	Physical Impact		55.0%	1.6°C
Estate Life iShares ESG Overseas Corporate Bond Indx (UK)	Alignment Limited	24	310	333	41	86	96%	27	382	409	33	81	97%	-0.5%	Direct Carbon Costs	-1.0%	-0.3%	Direct Carbon Costs	-0.6%	0%	Physical Impact		48.0%	1.7°C
Life iShares Index Linked Gilt Index Fund	Alignment Limited Alignment	53	32	85	142	142	100%	202	135	337	120	120	100%	-1.5%	Sovereign	-1.5%	-1.3%	Sovereign	-1.3%	-1.1%	Sovereign	-1.1%		
Life iShares Japan Equity Index Fund	Limited Alignment	181	2558	2738	88	103	100%	149	2586	2735	75	90	100%	-3.8%	Direct Carbon Costs	-11.9%	-3.5%	Direct Carbon Costs	-10.2%	-0.8%	Physical Impact	-1.0%	52.0%	1.5°C
Life iShares North American Equity Index Fund	Limited Alignment	464	5051	5515	34	117	100%	476	5615	6091	29	111	100%	-2.6%	Direct Carbon Costs		-2.6%	Direct Carbon Costs		-0.8%	Physical Impact		57.0%	1.8°C
Life iShares Overseas Government Bond Index Fund	Limited Alignment	150	49	199	263	263	100%	162	54	215	231	231	100%	-0.8%	Sovereign	-0.8%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%		
Life iShares Pacific ex Japan Equity Index Fund	Limited Alignment	258	1677	1935	127	249	99%	188	1408	1596	103	248	99%	-5.2%	Direct Carbon Costs	-13.6%	-4.5%	Direct Carbon Costs	-10.3%	-1.2%	Physical Impact	-1.4%	28.0%	2°C
Life iShares UK Equity Index Fund	Limited Alignment	1202	16431	17633	84	106	99%	974	13894	14868	74	100	100%	+0.1%	Direct Carbon Costs	-7.9%	-0.1%	Direct Carbon Costs	-6.4%	-0.2%	Physical Impact	-0.3%	59.0%	5.1°C
Life iShares UK Gilts All Stocks Index Fund	Limited Alignment	1963	1184	3147	142	142	100%	172	116	288	120	120	100%	-0.7%	Sovereign	-0.7%	-0.4%	Sovereign	-0.4%	-0.4%	Sovereign	-0.4%	-	-
Life Janus Henderson Cautious Managed Fund	Limited Alignment	127	2048	2175	62	84	90%	121	1411	1532	67	89	91%	-0.8%	Direct Carbon Costs	-5.8%	-0.6%	Direct Carbon Costs	-4.5%	-0.2%	Physical Impact	-0.3%	58.0%	2.8°C
Life Janus Henderson European Selected Opportunities	Limited Alignment	186	1405	1591	130	267	98%	129	1071	1201	92	187	100%	-5.9%	Direct Carbon Costs	-13.1%	-4.7%	Direct Carbon Costs	-10.3%	-0.3%	Physical Impact	-0.4%	85.0%	3.2°C
Life Janus Henderson Strategic Bond Fund (Elite)	Limited Alignment	858	824	1682	118	124	95%	198	850	1047	66	75	89%	-0.3%	Direct Carbon Costs	-0.7%	-0.2%	Direct Carbon Costs	-0.6%	-0.2%	Physical Impact	-0.2%	48.0%	1.7°C
Life JPM Emerging Markets Income	Limited Alignment	20	148	167	58	108	100%	17	235	252	38	102	100%	-1.8%	Direct Carbon Costs	-9.9%	-1.9%	Direct Carbon Costs	-7.0%	-1.2%	Physical Impact	-1.4%	35.0%	5.2°C
Life JPM Natural Resources	Limited Alignment	80	994	1075	254	430	100%	60	634	694	263	518	100%	-32.3%	Direct Carbon Costs	-43.9%	-21.3%	Direct Carbon Costs	-31.1%	-0.5%	Physical Impact	-0.7%	9.0%	6°C
Life JPM US Equity Income	Limited Alignment	208	1694	1902	59	234	100%	164	1443	1608	48	228	100%	-7.2%	Direct Carbon Costs	-11.6%	-5.7%	Direct Carbon Costs	-9.9%	-1.0%	Physical Impact	-1.2%	51.0%	2.9°C
Life JPM US Select Fund	Limited Alignment	86	2401	2487	18	95	98%	114	3201	3314	22	116	100%	+2.8%	Direct Carbon Costs	-1.5%	+0.2%	Direct Carbon Costs	-3.3%	-0.8%	Physical Impact	-0.9%	60.0%	1.7°C
Life Jupiter Corporate Bond Fund	Limited Alignment	51	651	702	70	100	79%	32	305	337	43	90	82%	-1.6%	Direct Carbon Costs	-2.0%	-0.9%	Direct Carbon Costs	-1.2%	-0.3%	Sovereign	-0.3%	33.0%	1.5°C
Life Jupiter Ecology Fund	Limited Alignment	76	1325	1402	81	251	100%	56	812	868	87	248	100%	+7.4%	Direct Carbon Costs	-4.8%	+3.9%	Direct Carbon Costs	-5.9%	-0.8%	Physical Impact	-0.9%	80.0%	1.8°C
Life Jupiter Financial Opportunities	Limited Alignment	1	69	70	2	12	96%	1	67	67	3	10	94%	-0.6%	Direct Carbon Costs	-1.4%	-0.5%	Direct Carbon Costs	-1.0%	-0.6%	Physical Impact	-0.6%	22.0%	3°C
Life Jupiter Global Emerging Markets	Limited Alignment	0	3	3	7	41	100%	0	2	2	6	39	100%	-0.5%	Direct Carbon Costs	-5.5%	-0.5%	Direct Carbon Costs	-3.6%	-1.4%	Physical Impact	-1.6%	30.0%	1.7°C
Life Jupiter Japan Income	Limited Alignment	45	648	693	44	74	100%	32	860	892	34	64	96%	-1.3%	Direct Carbon Costs	-9.5%	-1.4%	Direct Carbon Costs	-8.1%	-0.9%	Physical Impact	-1.1%	48.0%	1.5°C
Life Jupiter Merlin Monthly Income Select	Limited Alignment	394	1911	2305	158	186	90%	174	1161	1335	95	141	87%	-2.1%	Direct Carbon Costs	-4.8%	-1.3%	Direct Carbon Costs	-3.4%	-0.4%	Physical Impact	-0.5%	44.0%	1.9°C
Life Jupiter Strategic Bond	Limited Alignment	1228	2852	4081	237	254	73%	1	1	2	207	224	73%	-1.2%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-0.3%	Sovereign	-0.4%	23.0%	2.1°C
Life Jupiter UK Alpha Fund	Limited Alignment	111	1617	1728	95	122	100%	97	1558	1654	92	108	100%	-2.7%	Direct Carbon Costs	-12.1%	-1.7%	Direct Carbon Costs	-9.1%	-0.2%	Physical Impact	-0.3%	60.0%	6°C
Life Jupiter UK Mid Cap Fund	Limited Alignment	74	1140	1214	46	49	98%	35	1326	1361	25	42	99%	-0.4%	Direct Carbon Costs	-8.3%	-0.2%	Direct Carbon Costs	-6.6%	-0.2%	Physical Impact	-0.3%	39.0%	1.7°C
Life Jupiter UK Special Situations	Limited Alignment	277	3665	3942	88	100	98%	275	3715	3991	85	99	100%	-3.7%	Direct Carbon Costs	-10.7%	-2.3%	Direct Carbon Costs	-7.6%	+0.7%	Physical Impact	+0.6%	65.0%	6°C
Life L&G All Stocks Gilt Index Trust	Limited Alignment	85	52	137	142	142	100%	1	0	1	120	120	100%	-0.7%	Sovereign	-0.7%	-0.4%	Sovereign	-0.4%	-0.4%	Sovereign	-0.4%	-	-
Life L&G Sterling Corporate Bond Index Fund	Limited Alignment	9	304	313	17	28	79%	0	1	2	15	30	85%	-0.2%	Direct Carbon Costs	-0.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	0%	30.0%	2.2°C
Life Lazard European Smaller Companies Fund	Limited Alignment	40	814	854	40	54	97%	21	691	712	20	30	94%	-1.0%	Direct Carbon Costs	-9.2%	-0.6%	Direct Carbon Costs	-6.8%	-0.1%	Physical Impact	-0.2%	45.0%	1.5°C
Life Legal & General UK Property Feeder Fund	Limited Alignment	0	9	9	1	15	100%	10	53	63	6	64	100%	-5.0%	Direct Carbon Costs	-11.7%	-4.0%	Direct Carbon Costs	-9.8%	-2.1%	Physical Impact	-2.6%	68.0%	1.6°C
Life LF Equity Income Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-	-	-	-
Life Liontrust MA Blended Growth Fund	Limited Alignment	91	769	861	80	154	95%	109	954	1063	81	165	96%	-2.9%	Direct Carbon Costs	-9.1%	-2.5%	Direct Carbon Costs	-7.1%	-0.8%	Physical Impact	-0.9%	47.0%	2.3°C
Life Liontrust MA Blended Intermediate Fund	Limited Alignment	547	4746	5293	75	144	89%	562	4681	5242	77	150	90%	-2.4%	Direct Carbon Costs	-7.0%	-2.0%	Direct Carbon Costs	-5.5%	-0.6%	Physical Impact	-0.7%	41.0%	2.3°C

Fund Identifiers Fund Name	Governance, Strategy and Risk Management	Scope 1 & 2 Greenhouse	Previ Scope 3 Greenhouse	ious Year's Scope 1,2 & 3 Total	Carbon foot	· ·	Data Coverage %	Scope 1 & 2 Greenhouse	Scope 3	ent Year's C Scope 1,2 & 3 Total	Carbon foot	tprint Scope	Data Coverage %		C ransition Scenario ted warming 1.5C or I		Disorderl	(CVaR) Scenari o y Transition Scenario 2C or below)	· · · · ·	Hot Hous	t 2 e World Scenaria ted Warming 3C o		Alignm Science Based	ent metrics Implied Temperature
	Management Framework	Gas Emissions	Gas Emissions	Gas Emissions	*Please see th educational gu further informa		for Carbon Footprint fund	Gas Emissions	Gas Emissions	Greenhouse Gas Emissions	*Please see th educational g further informa		for Carbon Footprint fund	Anticipat	ea warming 1.5c or i	, below)	warming	2C or below)		Anneipa		orabovej	Target Initiative (SBTi)	Rise (ITR) (°C)
		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	information	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	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	Alignment (%)	
	Limited	400	2447	2020		150	0.7%	617	2400	2005	07		0.0%	(%)		& Abatement (%)	(%)		& Abatement (%)	(%)		& Abatement (%)	20.0%	0.000
Life Liontrust MA Blended Moderate Fund Life Liontrust MA Blended Progressive Fund	Alignment Limited	492 239	3447 2014	3939 2253	86 77	159 144	87% 91%	517 247	3408 2148	3925 2395	87 77	166	89% 93%	-2.1% -2.5%	Direct Carbon Costs Direct Carbon Costs		-1.9% -2.1%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact	-0.6% -0.8%	39.0% 43.0%	2.3°C 2.3°C
Life Liontrust MA Blended Reserve Fund	Alignment Limited Alignment	55	313	368	94	181	86%	43	242	286	92	176	89%	-1.8%	Direct Carbon Costs	-5.1%	-1.8%	Direct Carbon Costs	-4.3%	-0.5%	Physical Impact	-0.6%	37.0%	2.3°C
Life Liontrust MA Diversified Real Assets Fund	Limited Alignment	279	319	598	124	192	98%	113	133	246	131	246	98%	-11.7%	Direct Carbon Costs	-15.6%	-9.2%	Direct Carbon Costs	-12.5%	-0.9%	Physical Impact	-1.1%	57.0%	2.3°C
Life Liontrust MA Dynamic Passive Growth Fund Life Liontrust MA Dynamic Passive Intermediate	Limited Alignment Limited	96	818	913	91	190	97%	179	1547	1726	91	214	99%	-3.1%	Direct Carbon Costs	-9.4%	-2.9%	Direct Carbon Costs	-7.5%	-0.8%	Physical Impact	-1.0%	47.0%	2.4°C
Fund Life Liontrust MA Dynamic Passive Intermediate	Alignment Limited	848 719	7428 5375	8276	83	169	92% 91%	924	7654 4704	8578	83 90	184	95%	-2.5%	Direct Carbon Costs		-2.3%	Direct Carbon Costs		-0.6%	Physical Impact		45.0%	2.4°C
Fund Life Liontrust MA Dynamic Passive Progressive	Alignment Limited	240	2053	6094 2293	87	169 175	94%	688 275	2340	5393 2615	86	188	95% 96%	-2.2% -2.7%	Direct Carbon Costs Direct Carbon Costs		-2.1%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		44.0%	2.4°C 2.4°C
Life Liontrust MA Dynamic Passive Reserve Fund	Alignment Limited Alignment	158	976	1133	97	184	92%	147	873	1020	93	187	95%	-2.0%	Direct Carbon Costs	-5.3%	-1.9%	Direct Carbon Costs	-4.4%	-0.5%	Physical Impact	-0.6%	43.0%	2.3°C
Life Liontrust MA Dynamic Prudent Fund	Limited Alignment	28	176	203	100	188	91%	29	161	190	96	185	96%	-1.9%	Direct Carbon Costs	-4.9%	-1.9%	Direct Carbon Costs	-4.2%	-0.5%	Physical Impact	-0.5%	40.0%	2.4°C
Life Liontrust MA Explorer 100 Fund	Limited Alignment Limited	16	146	162	60	88	100%	19	206	225	59	100	99%	-2.2%	Direct Carbon Costs	-8.7%	-1.9%	Direct Carbon Costs	-6.9%	-0.6%	Physical Impact	-0.8%	55.0%	2.2°C
Life Liontrust MA Explorer 35 Fund Life Liontrust MA Explorer 70 Fund	Alignment	94 478	388 2981	482 3459	121 87	156	88%	113 562	445 3852	558 4414	123 85	164 129	88%	-1.7%	Direct Carbon Costs Direct Carbon Costs		-1.3%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		39.0%	2.2°C
Life Liontrust MA Explorer 85 Fund	Alignment Limited Alignment	46	379	425	68	101	96%	79	670	749	72	117	97%	-2.1%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-0.6%	Physical Impact		52.0%	2.2°C
Life Liontrust MA Explorer Income 45 Fund	Limited Alignment	114	510	624	118	155	89%	106	490	596	112	156	89%	-1.8%	Direct Carbon Costs	-5.3%	-1.4%	Direct Carbon Costs	-4.1%	-0.5%	Physical Impact	-0.5%	43.0%	2.2°C
Life Liontrust MA Explorer Income 60 Fund	Limited Alignment	1050	5736	6786	99	135	92%	1075	6143	7218	97	140	92%	-1.9%	Direct Carbon Costs	-6.4%	-1.6%	Direct Carbon Costs	-5.0%	-0.5%	Physical Impact	-0.6%	47.0%	2.2°C
Life Liontrust MA Monthly High Income Fund	Limited Alignment	117	487	603	131	200	84%	105	459	564	121	186	85%	-1.8%	Direct Carbon Costs	-4.5%	-1.6%	Direct Carbon Costs	-3.8%	-0.5%	Physical Impact	-0.6%	36.0%	2.1°C
Life Liontrust MA UK Equity Fund	Limited Alignment Limited	1	19	21	52	63	100%	2	31	33	53	66	99%	-0.6%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		0%	Physical Impact		66.0%	4.7°C
Life Liontrust Strategic Bond Fund Life M&G Corporate Bond (FOF)	Alignment Limited	217	1216 2758	1433 2954	106 67	119 107	89% 86%	170	1212 1131	1382 1283	106 53	121 93	85% 92%	0% -1.1%	Direct Carbon Costs Direct Carbon Costs		0% -0.6%	Direct Carbon Costs Direct Carbon Costs		0% -0.2%	Physical Impact Sovereign	-0.3%	51.0% 46.0%	1.5°C 2.4°C
Life M&G Corporate Bond (I) Fund	Alignment Limited Alignment	200	2807	3007	67	107	86%	152	1137	1289	53	93	92%	-1.1%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.2%	Sovereign	-0.3%	46.0%	2.4°C
Life M&G Gilt & Fixed Interest Income Fund	Limited Alignment	290	175	465	142	142	100%	239	163	402	120	120	100%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	-	1.5°C
Life M&G Global Convertibles	Limited Alignment	2	40	41	47	92	89%	1	22	23	28	61	97%	+1%	Direct Carbon Costs		+0.6%	Direct Carbon Costs	-6.3%	-0.1%	Physical Impact		35.0%	1.5°C
Life M&G Global Dividend Fund	Limited Alignment Limited	182	1290	1472	91	162	100%	150	1179	1329	73	176	100%	-6.9%	Direct Carbon Costs		-4.8%	Direct Carbon Costs		-0.9%	Physical Impact		60.0%	1.5°C
Life M&G Global Emerging Markets Life M&G Global Macro Bond Fund	Alignment Limited	36 363	509 828	546 1192	73 233	117 237	98% 95%	32 1	475 0	508 1	74 184	120	98% 98%	-2.3% -0.7%	Direct Carbon Costs Sovereign	-11.7%	-2.1% -0.5%	Direct Carbon Costs Sovereign	-8.2%	-1.2%	Physical Impact Sovereign	-1.5%	21.0%	5.1°C 1.5°C
Life M&G Optimal Income Fund	Alignment Limited Alignment	149	341	490	124	142	91%	218	437	655	129	138	96%	-1.0%	Sovereign	-1.2%	-0.8%	Sovereign	-1.0%	-0.7%	Sovereign	-0.7%	43.0%	1.5°C
Life M&G UK Inflation Linked Corporate Bond Fund	Limited Alignment	54	134	188	99	106	97%	36	114	150	73	81	99%	0%	Sovereign	-0.1%	0%	Direct Carbon Costs	0%	0%	Sovereign	0%	43.0%	1.5°C
Life Man GLG Japan CoreAlpha Fund	Limited Alignment	53	864	917	102	99	100%	69	1215	1284	93	94	100%	-6.1%	Direct Carbon Costs	-16.1%	-5.1%	Direct Carbon Costs	-13.6%	-0.8%	Physical Impact	-1.1%	51.0%	1.5°C
Life MI Chelverton UK Equity Income Fund	Limited Alignment Limited	107	2279	2387	61	58	96%	97	2864	2962	60	84	95%	+0.7%	Direct Carbon Costs		+0.4%	Direct Carbon Costs		-0.1%	Physical Impact		44.0%	1.5°C
Life Money Market Life Morant Wright Fuji Yield	Alignment	11 78	293 1353	305 1431	13 134	14 136	48% 99%	31 82	2213 1691	2244 1773	5	6 134	88%	0% -3.2%	Direct Carbon Costs Direct Carbon Costs		0% -2.5%	Direct Carbon Costs Direct Carbon Costs		0% -0.6%	Physical Impact Physical Impact		9.0%	1.5°C 1.6°C
Life Ninety One Emerging Markets Blended Debt	Alignment Limited Alignment	25	12	37	538	591	92%	16	18	34	437	481	90%	-1.8%	Demand Destruction		-0.9%	Direct Carbon Costs		-0.2%	Sovereign	-0.2%	13.0%	6°C
Life Ninety One Global Income Opportunities	Limited Alignment	1088	1426	2514	257	282	98%	880	1013	1893	212	234	99%	+2.7%	Direct Carbon Costs	-1.0%	+1.2%	Direct Carbon Costs	-1.7%	-0.3%	Physical Impact	-0.3%	66.0%	1.5°C
Life Ninety One UK Special Situations Fund	Limited Alignment	52	656	709	94	98	98%	40	695	735	56	44	98%	-0.7%	Direct Carbon Costs	-8.9%	-0.5%	Direct Carbon Costs	-6.8%	-0.3%	Physical Impact	-0.4%	57.0%	4°C
Life Premier Miton Multi Asset Absolute Return Life Royal London Corporate Bond Mnthly Inc	Limited Alignment Limited	30	202	233	96	117	89%	40	69	109	119	134	95%	-1.1%	Direct Carbon Costs		-0.8%	Direct Carbon Costs		-0.1%	Physical Impact		33.0%	1.5°C
Trust Life Royal London Global Index Linked	Alignment Limited	0	5 136	6 544	36 240	42 240	59% 100%	0 289	4	5 392	32 209	52 209	60% 100%	-0.3%	Direct Carbon Costs Sovereign	-0.7%	-0.3%	Direct Carbon Costs Sovereign	-0.6%	0% -0.6%	Physical Impact Sovereign	-0.6%	23.0%	2.1°C
Life Royal London Sterling Credit	Alignment Limited Alignment	144	3107	3251	33	44	64%	110	2418	2528	26	40	67%	-0.3%	Direct Carbon Costs	-0.8%	-0.3%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	23.0%	1.7°C
Life Royal London Sustainable Diversified Trust	Limited Alignment	10	323	333	21	60	86%	9	212	221	18	68	87%	-0.7%	Direct Carbon Costs	-4.1%	-0.8%	Direct Carbon Costs	-3.5%	-0.5%	Physical Impact	-0.6%	52.0%	1.8°C
Life Royal London Sustainable World Trust	Limited Alignment Limited	2	53	55	17	79	95%	2	39	41	15	74	96%	-1.3%	Direct Carbon Costs	-5.8%	-1.4%	Direct Carbon Costs	-4.9%	-0.7%	Physical Impact	-0.8%	60.0%	1.8°C
Life Royal London UK Income with Growth Trust Life Schroder Asian Income Fund	Alignment	1	23 135	25 145	85	104	86%	1	24 260	26 277	66 50	98 100	90%	+2.6%	Direct Carbon Costs Direct Carbon Costs		+1.6%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Physical Impact Physical Impact		50.0% 31.0%	5.2°C 2.7°C
Life Schroder European Recovery	Alignment Limited	123	1685	1807	123	125	100%	71	1057	1129	116	98	100%	-4.4%	Direct Carbon Costs		-2.8%	Direct Carbon Costs		+0.1%	Physical Impact		66.0%	2.3°C
Life Schroder European Sustainable Equity Fund	Alignment Limited Alignment	4	63	67	66	88	99%	2	60	62	33	46	100%	+3.6%	Direct Carbon Costs	-5.2%	+1.4%	Direct Carbon Costs	-5.3%	-0.4%	Physical Impact	-0.5%	90.0%	1.5°C
Life Schroder Global Cities Real Estate	Limited Alignment	17	111	128	7	94	99%	16	92	108	8	92	100%	-5.0%	Direct Carbon Costs	-12.6%	-4.2%	Direct Carbon Costs	-10.9%	-3.1%	Physical Impact	-3.6%	66.0%	1.7°C
Life Schroder Global Equity Income	Limited Alignment Limited	39	717	756	59	59	100%	41	645	686	71	69	100%	-4.8%	Direct Carbon Costs		-3.2%	Direct Carbon Costs		-0.5%	Physical Impact		70.0%	2.1°C
Life Schroder Global Healthcare Life Schroder Income Maximiser	Alignment Limited	83	28 1251	30 1334	6 98	35 118	99% 98%	78	19 1254	20 1332	82	17 93	97%	-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Direct Carbon Costs		-0.7% +0.7%	Physical Impact Physical Impact		54.0% 69.0%	1.5°C 6°C
Life Schroder ISF Global Recovery	Alignment Limited Alignment	72	917	989	78	79	100%	193	973	1165	208	216	100%	-5.8%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-0.6%	Physical Impact		61.0%	2°C
Life Schroder Managed Balanced	Limited Alignment	238	1951	2189	98	138	93%	153	1690	1843	61	107	95%	-1.0%	Direct Carbon Costs	-6.0%	-1.0%	Direct Carbon Costs	-4.9%	-0.5%	Physical Impact	-0.6%	50.0%	1.8°C
Life Schroder Tokyo Fund	Limited Alignment	95	1344	1438	87	95	98%	94	1086	1180	97	100	97%	-2.3%	Direct Carbon Costs	-12.8%	-2.4%	Direct Carbon Costs	-11.4%	-0.6%	Physical Impact	-0.8%	43.0%	1.5°C
Life Schroder UK Alpha Income	Limited Alignment Limited	38	531	569	71	80	100%	14	256	270	59	76	100%	+5.4%	Direct Carbon Costs		+2.8%	Direct Carbon Costs		-0.2%	Physical Impact		63.0%	5.4°C
Life Schroder US Mid Cap Life Stewart Inv Worldwide Sustainability Fund	Alignment Limited	89	1126	1215	36 9	110 24	96% 98%	54 0	1019	1073	24 11	66 27	100%	-3.6% +0.5%	Direct Carbon Costs Direct Carbon Costs		-2.9% +0.1%	Direct Carbon Costs Direct Carbon Costs		-1.1% -0.7%	Physical Impact Physical Impact		28.0%	2.9°C 2°C
Life Stewart Investors Asia Pacific Leaders	Alignment Limited Alignment	53	1612	1665	12	48	100%	44	1534	1578	11	47	100%	-1.5%	Direct Carbon Costs		-1.4%	Direct Carbon Costs		-1.3%	Physical Impact		43.0%	2°C
Life Stewart Investors Global Emerging Mkt Leaders	Limited Alignment	18	416	434	16	50	100%	17	415	432	16	51	100%	-1.7%	Direct Carbon Costs	-10.4%	-1.5%	Direct Carbon Costs	-7.4%	-1.0%	Physical Impact	-1.1%	44.0%	1.9°C
Life Vanguard FTSE UK All Share Index Unit Trust	Limited Alignment Limited	25	341	366	84	106	99%	101	1435	1536	74	101	100%	+0.1%	Direct Carbon Costs	-7.9%	-0.1%	Direct Carbon Costs		-0.2%	Physical Impact	-0.3%	60.0%	5.2°C
Life WS Evenlode Income Life WS Lindsell Train UK Equity	Limited Alignment Limited	18	868 488	885 507	4	13 16	100%	14 10	824 408	838 418	4	10	100% 99%	+0.1%	Direct Carbon Costs		0% -0.6%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact		86.0% 87.0%	1.5°C 1.5°C
Life WS Verbatim Portfolio 3	Alignment Limited	19	488 9	10	115	10	93%	1	8	10	2	8	99%	-0.0%	Direct Carbon Costs		-0.0%	Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		41.0%	2.3°C
Life WS Verbatim Portfolio 4	Alignment Limited Alignment	18	146	164	111	189	96%	19	114	133	104	172	97%	-2.4%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-0.4%	Physical Impact		43.0%	2.3°C
Life WS Verbatim Portfolio 5 Growth	Limited Alignment	44	381	425	103	185	97%	45	298	343	95	164	98%	-2.4%	Direct Carbon Costs	-7.1%	-2.0%	Direct Carbon Costs	-5.7%	-0.5%	Physical Impact	-0.6%	45.0%	2.2°C
Life WS Verbatim Portfolio 5 Income	Limited Alignment	4	62	66	41	88	84%	4	81	85	38	115	89%	-3.1%	Direct Carbon Costs	-7.7%	-2.4%	Direct Carbon Costs	-6.2%	-0.5%	Physical Impact	-0.6%	62.0%	1.5°C
Life WS Verbatim Portfolio 6	Limited Alignment Limited	8	73	81	100	186	97%	5	34	40	93	163	98%	-2.4%	Direct Carbon Costs		-2.2%	Direct Carbon Costs		-0.5%	Physical Impact		45.0%	2.1°C
Liontrust MA Blended Growth Fund Liontrust MA Blended Intermediate Fund	Alignment Limited	221 607	1860 5258	2081 5865	80	154 144	95% 89%	228 583	2001 4860	2229 5443	81 77	165	96% 90%	-2.9% -2.4%	Direct Carbon Costs Direct Carbon Costs		-2.5% -2.0%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		47.0%	2.3°C
Liontrust MA Blended Moderate Fund	Alignment Limited Alignment	608	4257	4865	86	159	87%	437	2882	3320	87	166	89%	-2.1%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-0.5%	Physical Impact		39.0%	2.3°C
Liontrust MA Blended Progressive Fund	Limited Alignment	381	3208	3589	77	144	91%	319	2776	3095	77	151	93%	-2.5%	Direct Carbon Costs	-7.7%	-2.1%	Direct Carbon Costs	-6.0%	-0.7%	Physical Impact	-0.8%	43.0%	2.3°C
Liontrust MA Diversified Real Assets Fund	Limited Alignment	895	1024	1919	124	192	98%	329	388	717	131	246	98%	-11.7%	Direct Carbon Costs	-15.6%	-9.2%	Direct Carbon Costs	-12.5%	-0.9%	Physical Impact	-1.1%	57.0%	2.3°C
Liontrust MA Dynamic Passive Adventurous Fund	Limited Alignment Limited	179	1479	1658	93	197	99%	177	1536	1713	91	220	99%	-3.2%	Direct Carbon Costs		-3.0%	Direct Carbon Costs		-0.9%	Physical Impact		47.0%	2.4°C
Liontrust MA Dynamic Passive Growth Fund	Alignment Limited	388 1745	3315 15285	3702 17030	91 83	190 169	97% 92%	463 1704	4000	4463 15829	91 83	214 184	99% 95%	-3.1%	Direct Carbon Costs		-2.9%	Direct Carbon Costs		-0.8%	Physical Impact		47.0%	2.4°C
Liontrust MA Dynamic Passive Intermediate Fund Liontrust MA Dynamic Passive Moderate Fund	Alignment Limited	1745	15285 976	17030 1148	83 94	169 181	92% 86%	1704 158	14125 880	15829 1038	83 92	184 176	95% 89%	-2.5% -1.8%	Direct Carbon Costs Direct Carbon Costs		-2.3% -1.8%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		45.0% 37.0%	2.4°C 2.3°C
Liontrust MA Dynamic Passive Progressive Fund	Alignment Limited Alignment	898	7682	8580	87	175	94%		7139	7977	86	194	96%	-2.7%	Direct Carbon Costs		-2.4%	Direct Carbon Costs		-0.7%	Physical Impact		46.0%	2.4°C
Liontrust MA Dynamic Passive Reserve Fund	Limited Alignment	120	745	866	97	184	92%	92	545	637	93	187	95%	-2.0%	Direct Carbon Costs	-5.3%	-1.9%	Direct Carbon Costs	-4.4%	-0.5%	Physical Impact	-0.6%	43.0%	2.3°C
Liontrust MA Dynamic Prudent Fund	Limited Alignment	41	261	302	100	188	91%	33	182	215	96	185	96%	-1.9%	Direct Carbon Costs	-4.9%	-1.9%	Direct Carbon Costs	-4.2%	-0.5%	Physical Impact	-0.5%	40.0%	2.4°C
Liontrust MA Explorer 100 Fund	Limited Alignment Limited	324	3042	3365	60	88	100%	414	4450	4865	59	100	99%	-2.2%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-0.6%	Physical Impact		55.0%	2.2°C
Liontrust MA Explorer 35 Fund Liontrust MA Explorer 70 Fund	Alignment Limited	226 1114	930 6951	1155 8065	121 87	156 122	88%	195 1070	771 7338	967 8408	123 85	164 129	88% 94%	-1.7% -2.0%	Direct Carbon Costs		-1.3% -1.7%	Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		39.0%	2.2°C 2.2°C
Liontrust MA Explorer 70 Fund	Alignment Limited	290	2377	2666	68	101	93%	356	3005	3361	85 72	129	94% 97%	-2.0%	Direct Carbon Costs		-1.7%	Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		52.0%	2.2°C
	Alignment																				,			

Fund Identifiers	Governance, Strategy and Risk	Scope 1 & 2	Scope 3	ous Year's (Scope 1,2	Carbon foot	• print Scope	Data	Scope 1 & 2	Scope 3	ent Year's C	Carbon foo	• tprint Scope	Data %		ransition Scenario		Disorder	c (CVaR) Scenario		Hot House	e World Scenario		Science	ent metrics
	Management Framework	Greenhouse Gas Emissions	Greenhouse Gas Emissions	& 3 Total Greenhouse Gas Emissions	1 & 2 Emissic *Please see the educational gu further informa	e	Coverage % for Carbon Footprint fund	Greenhouse Gas Emissions	Greenhouse Gas Emissions	& 3 Total Greenhouse Gas Emissions			Coverage % for Carbon Footprint fund	(Anticipat	ted warming 1.5C or l	below)	warming	2C or below)		(Anticipat	ted Warming 3C o	or above)	Based Target Initiative (SBTi)	Temperature Rise (ITR) (°C)
		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)		Revenue Intensity (tCO2e/£m)	information	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	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 Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Alignment (%)	
Liontrust MA Explorer Income 45 Fund	Limited Alignment	272	1218	1490	118	155	89%	240	1108	1348	112	156	89%	-1.8%	Direct Carbon Costs	-5.3%	-1.4%	Direct Carbon Costs	-4.1%	-0.5%	Physical Impact	-0.5%	43.0%	2.2°C
Liontrust MA Explorer Income 60 Fund	Limited Alignment Limited	1293	7067	8360	99	135	92%	1106	6321	7427	97	140	92%	-1.9%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.5%	Physical Impact		47.0%	2.2°C
Liontrust MA Monthly High Income Fund	Alignment Limited	14 951	59 7103	73 8054	131 89	200 169	84% 91%	12 837	53 5722	65 6560	121 90	186	85% 95%	-1.8%	Direct Carbon Costs Direct Carbon Costs		-1.6%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		36.0%	2.1°C 2.4°C
Liontrust MA UK Equity Fund	Alignment Limited Alignment	19	276	295		63	100%	27	411	438	53	66	99%	-0.6%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		0%	Physical Impact		66.0%	4.7°C
Liontrust Strategic Bond Fund	Limited Alignment	107	599	706	106	119	89%	89	637	727	106	121	85%	0%	Direct Carbon Costs	-0.4%	0%	Direct Carbon Costs	-0.3%	0%	Physical Impact	0%	51.0%	1.5°C
Liontrust UK Growth	Limited Alignment	430	6697	7127	58	53	99%	307	4890	5197	57	56	98%	-1.7%	Direct Carbon Costs	-8.6%	-0.6%	Direct Carbon Costs	-5.5%	-0.4%	Physical Impact	-0.5%	77.0%	6°C
M&G Corporate Bond (FOF)	Limited Alignment Limited	569	7994	8563	67	107	86%	410	3067	3478	53	93	92%	-1.1%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.2%	Sovereign	-0.3%	46.0%	2.4°C
M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund	Alignment Limited	2402 1468	33743 886	36146 2354	67 142	107	86%	1860	13907 751	15767 1856	53 120	93 120	92%	-1.1% -0.7%	Direct Carbon Costs Sovereign	-1.6%	-0.6%	Direct Carbon Costs Sovereign	-1.0%	-0.2%	Sovereign Sovereign	-0.3%	46.0%	2.4°C
M&G Global Dividend Fund	Alignment Limited Alignment	508	3603	4111	91	162	100%	419	3302	3721	73	176	100%	-6.9%	Direct Carbon Costs		-4.8%	Direct Carbon Costs		-0.9%	Physical Impact		60.0%	1.5°C
M&G Global Emerging Markets	Limited Alignment	56	782	838	73	117	98%	49	723	773	74	120	98%	-2.3%	Direct Carbon Costs	-11.7%	-2.1%	Direct Carbon Costs	-8.2%	-1.2%	Physical Impact	-1.5%	21.0%	5.1°C
M&G Global Macro Bond Fund	Limited Alignment	1420	3239	4658	233	237	95%	105	70	175	184	188	98%	-0.7%	Sovereign	-0.7%	-0.5%	Sovereign	-0.5%	-0.4%	Sovereign	-0.4%	42.0%	1.5°C
M&G Global Themes Fund	Limited Alignment Limited	215	5899	6114	40	155	96%	141	2703	2844	35	147	98%	-3.3%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-1.1%	Physical Impact		50.0%	1.7°C
M&G North American Dividend Fund M&G Optimal Income Fund	Alignment Limited	177	869	1045 561	35 124	158	100% 91%	112	1047 393	1159 589	25 129	137 138	100% 96%	-3.8%	Direct Carbon Costs Sovereign	-6.8%	-3.8%	Direct Carbon Costs Sovereign	-6.5%	-1.2% -0.7%	Physical Impact Sovereign	-1.4%	63.0% 43.0%	1.5°C
M&G Property Portfolio	Alignment Limited Alignment	1	3	4		21	91%	1	4	5	77	77	50%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		-	1.5°C
M&G Recovery Fund	Limited Alignment	376	3871	4247	92	115	99%	328	4719	5047	82	118	99%	+4.1%	Direct Carbon Costs	-7.3%	+2.7%	Direct Carbon Costs	-6.1%	-0.3%	Physical Impact	-0.4%	55.0%	6°C
M&G UK Inflation Linked Corporate Bond Fund	Limited Alignment	126	312	437	99	106	97%	69	220	290	73	81	99%	0%	Sovereign	-0.1%	0%	Direct Carbon Costs	0%	0%	Sovereign	0%	43.0%	1.5°C
Man GLG Japan CoreAlpha Fund	Limited Alignment Limited	150	2439	2589		99	100%	141	2483	2624	93	94	100%	-6.1%	Direct Carbon Costs		-5.1%	Direct Carbon Costs		-0.8%	Physical Impact		51.0%	1.5°C
Manor Park Managed Fund MI Chelverton UK Equity Income Fund	Alignment Limited	711 303	4622 6425	5333 6728	83 61	130 58	96% 96%	705 263	5434 7768	6140 8031	73 60	128 84	97% 95%	-1.2% +0.7%	Direct Carbon Costs Direct Carbon Costs		-1.2% +0.4%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		53.0% 44.0%	2.2°C 1.5°C
Morant Wright Fuji Yield Fund	Alignment Limited Alignment	300	5213	5513	134	136	99%	296	6089	6385	124	134	100%	-3.2%	Direct Carbon Costs		-2.5%	Direct Carbon Costs		-0.6%	Physical Impact		27.0%	1.6°C
Morgan Stanley Global Brands	Limited Alignment	4	125	129	3	12	100%	2	72	74	2	10	100%	-0.4%	Direct Carbon Costs	-3.2%	-0.5%	Direct Carbon Costs	-2.7%	-0.7%	Physical Impact	-0.8%	80.0%	1.5°C
Ninety One Emerging Markets Blended Debt	Limited Alignment	14	7	21	538	591	92%	10	11	22	437	481	90%	-1.8%	Demand Destruction	-2.1%	-0.9%	Direct Carbon Costs	-1.1%	-0.2%	Sovereign	-0.2%	13.0%	6°C
Ninety One Emerging Markets Local Currency Debt	Limited Alignment Limited	162	30	192	471	530	98%	136	26	161	441	485	98%	-0.2%	Direct Carbon Costs		-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	12.0%	2.5°C
Ninety One Global Income Opportunities Ninety One UK Special Situations Fund	Alignment Limited	1416 188	1855	3271 2556	257 94	282 98	98% 98%	1081	1245	2326 2096	212 56	234 44	99% 98%	+2.7%	Direct Carbon Costs Direct Carbon Costs		+1.2%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		66.0% 57.0%	1.5°C 4°C
Pension Fixed Interest	Alignment Limited Alignment	1412	852	2264	142	142	100%	1042	709	1751	120	120	100%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	-	1.5°C
Pension Money Market	Limited Alignment	91	2340	2430	13	14	48%	283	20231	20514	5	6	88%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	9.0%	1.5°C
Pictet Global Megatrend Selection	Limited Alignment	9	64	73	40	117	99%	7	54	61	36	123	99%	-1.4%	Direct Carbon Costs	-10.1%	-1.6%	Direct Carbon Costs	-8.7%	-0.7%	Physical Impact	-0.8%	65.0%	1.6°C
Premier Miton Cautious Multi Asset A Acc	Limited Alignment Limited	712	11110	11822	174	326	96%	367	6638	7005	70	199	98%	-3.3%	Direct Carbon Costs		-2.5%	Direct Carbon Costs		-0.3%	Physical Impact		50.0%	1.7°C
Premier Miton Multi Asset Absolute Return Premier Miton Multi Asset Growth & Income	Alignment Limited	29 1156	191 18337	220 19493	96 218	117 393	89% 98%	20 318	35 6270	54 6587	119 70	134 192	95%	-1.1% -3.1%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Physical Impact Physical Impact		33.0% 54.0%	1.5°C 1.7°C
Rathbone Income	Alignment Limited Alignment	200	3492	3692	61	100	100%	167	2643	2810	67	105	100%	+4.6%	Direct Carbon Costs		+2.9%	Direct Carbon Costs		-0.2%	Physical Impact		65.0%	5°C
Redwheel Global Convertibles	Limited Alignment	95	659	754	173	220	86%	61	220	281	98	164	96%	-1.0%	Direct Carbon Costs	-4.2%	-0.8%	Direct Carbon Costs	-3.0%	-0.6%	Physical Impact	-0.8%	36.0%	1.5°C
Royal London Global Index Linked	Limited Alignment Limited	1427	477	1904	240	240	100%	971	348	1319	209	209	100%	-0.9%	Sovereign	-0.9%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%		
Royal London Sterling Credit Schroder Asian Income Fund	Alignment	378	8143	8521 657	33 51	44 104	64%	277 57	6096 879	6373 936	26 50	40 100	67%	-0.3%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Direct Carbon Costs		0% -1.1%	Physical Impact Physical Impact		23.0%	1.7°C 2.7°C
Schroder European Recovery	Alignment Limited	417	5723	6140	123	125	100%	285	4236	4521	116	98	100%	-4.1%	Direct Carbon Costs		-2.8%	Direct Carbon Costs		+0.1%	Physical Impact		66.0%	2.3°C
Schroder European Sustainable Equity Fund	Alignment Limited Alignment	9	128	136	66	88	99%	3	76	80	33	46	100%	+3.6%	Direct Carbon Costs		+1.4%	Direct Carbon Costs	-5.3%	-0.4%	Physical Impact		90.0%	1.5°C
Schroder Global Cities Real Estate	Limited Alignment	50	317	367	7	94	99%	45	258	303	8	92	100%	-5.0%	Direct Carbon Costs	-12.6%	-4.2%	Direct Carbon Costs	-10.9%	-3.1%	Physical Impact	-3.6%	66.0%	1.7°C
Schroder Global Equity Income	Limited Alignment	88	1610	1697	59	59	100%	101	1588	1689	71	69	100%	-4.8%	Direct Carbon Costs	-13.5%	-3.2%	Direct Carbon Costs	-9.9%	-0.5%	Physical Impact	-0.7%	70.0%	2.1°C
Schroder Global Healthcare Schroder Income Maximiser	Limited Alignment Limited	5 203	66 3071	71 3273	6 98	35	99% 98%	2	35 2582	37 2742	5 82	17 93	97%	-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Direct Carbon Costs		-0.7%	Physical Impact		54.0% 69.0%	1.5°C 6°C
Schroder ISF Global Recovery	Alignment Limited	203	257	277	78	79	100%	54	274	329	208	216	100%	-5.8%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		+0.7%	Physical Impact Physical Impact		61.0%	2°C
Schroder Tokyo Fund	Alignment Limited Alignment	340	4824	5164	87	95	98%	357	4128	4486	97	100	97%	-2.3%	Direct Carbon Costs		-2.4%	Direct Carbon Costs		-0.6%	Physical Impact		43.0%	1.5°C
Schroder UK Alpha Income	Limited Alignment	50	697	747	71	80	100%	35	623	658	59	76	100%	+5.4%	Direct Carbon Costs	-3.7%	+2.8%	Direct Carbon Costs	-4.4%	-0.2%	Physical Impact	-0.3%	63.0%	5.4°C
Schroder UK Alpha Plus	Limited Alignment Limited	243	1651	1894	63	117	97%	207	1515	1722	61	115	100%	-1.1%	Direct Carbon Costs		-0.8%	Direct Carbon Costs		-0.3%	Physical Impact		71.0%	1.5°C
Schroder UK Mid 250 Schroder US Mid Cap	Alignment Limited	351 170	6102 2156	6453 2326	58 36	76 110	96%	213 96	8054	8268	25 24	42 66	99%	-0.4%	Direct Carbon Costs Direct Carbon Costs		-0.2% -2.9%	Direct Carbon Costs		-0.2% -1.1%	Physical Impact Physical Impact		39.0%	1.7°C 2.9°C
Schroders Pension Managed	Alignment Limited Alignment	4049	33151	37201	98	138	93%	2433	26908	29341	61	107	95%	-1.0%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-0.5%	Physical Impact		50.0%	1.8°C
Stewart Investors Asia Pacific Ldrs Sustainability	Limited Alignment	214	6448	6662	12	48	100%	170	5941	6111	11	47	100%	-1.5%	Direct Carbon Costs	-7.4%	-1.4%	Direct Carbon Costs	-5.2%	-1.3%	Physical Impact	-1.4%	43.0%	2°C
Stewart Investors Global Emerging Markets Leaders	Limited Alignment	70	1568	1637	16	50	100%	60	1485	1546	16	51	100%	-1.7%	Direct Carbon Costs	-10.4%	-1.5%	Direct Carbon Costs	-7.4%	-1.0%	Physical Impact	-1.1%	44.0%	1.9°C
Stewart Investors Worldwide Sustainability Fund	Limited Alignment Limited	0	1	1	9	24	98%	0	1	1	11	27	100%	+0.5%	Direct Carbon Costs	-7.1%	+0.1%	Direct Carbon Costs	-5.7%	-0.7%	Physical Impact	-0.8%	51.0%	2°C
Threadneedle Pensions Property Fund Vanguard FTSE Developed World Ex-UK Equity	Alignment	- 375	- 3967	- 4342	- 50	- 121	- 100%	- 379	- 4683	- 5062	- 40	- 113	- 100%	- -2.6%	- Direct Carbon Costs	-7.5%	- -2.6%	- Direct Carbon Costs	- 6.6%	- -0.7%	- Physical Impact	-0.9%	- 58.0%	- 1.8°C
Index Vanguard FTSE UK All Share Index Unit Trust	Alignment Limited Alignment	115	1575	1690	84	106	99%	379	4083	5262	74	101	100%	-2.0% +0.1%	Direct Carbon Costs		-2.0%	Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		60.0%	5.2°C
Vanguard FTSE UK Equity Income Index	Limited Alignment	197	2829	3026	105	145	99%	166	2339	2505	105	145	100%	+0.9%	Direct Carbon Costs	-8.9%	+0.1%	Direct Carbon Costs	-7.8%	0%	Physical Impact	-0.2%	53.0%	4.9°C
Vanguard UK Short-Term Investment Grade Bond	Limited Alignment	57	1349	1407	20	33	86%	40	787	827	15	33	91%	0%	Direct Carbon Costs	-0.2%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	37.0%	1.6°C
Vanguard US Equity Index Common Contractual Fund	Limited Alignment Limited	77	865	943	33	111	100%	251	2933	3184	29	107	100%	-2.2%	Direct Carbon Costs		-2.3%	Direct Carbon Costs		-0.8%	Physical Impact		59.0%	1.8°C
WS Evenlode Income WS Lancaster Global Equity Fund	Alignment Limited	54 532	2603 1463	2657 1996	4 351	13 285	100% 99%	41	2411	2453	4	10	-	+0.1%	Direct Carbon Costs	-3.1%	0% -	Direct Carbon Costs	-2.4%	-0.5%	Physical Impact	-0.7%	86.0%	1.5°C
WS Lancaster Global Equity Fund WS Lindsell Train UK Equity	Alignment Limited	65	1463	1724	5	16	100%	- 29	- 1238	- 1268	2	8	- 99%	- -0.6%	- Direct Carbon Costs	-3.6%	-0.6%	- Direct Carbon Costs	-2.9%	- -0.5%	- Physical Impact	-0.7%	- 87.0%	- 1.5°C
WS Verbatim Portfolio 3	Alignment Limited Alignment	8	58	66	115	195	93%	7	42	49	103	170	96%	-2.2%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.3%	Physical Impact		41.0%	2.3°C
WS Verbatim Portfolio 4	Limited Alignment	19	154	174	111	189	96%	14	83	97	104	172	97%	-2.4%	Direct Carbon Costs	-6.4%	-1.9%	Direct Carbon Costs	-5.0%	-0.4%	Physical Impact	-0.5%	43.0%	2.3°C
WS Verbatim Portfolio 5 Growth	Limited Alignment	22	191	213	103	185	97%	14	95	109	95	164	98%	-2.4%	Direct Carbon Costs	-7.1%	-2.0%	Direct Carbon Costs	-5.7%	-0.5%	Physical Impact		45.0%	2.2°C
WS Verbatim Portfolio 5 Income	Limited Alignment Limited	3	41	43	41	88	84%	3	51	54	38	115	89%	-3.1%	Direct Carbon Costs		-2.4%	Direct Carbon Costs		-0.5%	Physical Impact		62.0%	1.5°C
WS Verbatim Portfolio 6 WS Verbatim Portfolio 7	Alignment Limited	12 30	273	303	100	186	97%	13	86	99 167	93 88	163	98%	-2.4%	Direct Carbon Costs		-2.2%	Direct Carbon Costs		-0.5%	Physical Impact			2.1°C
VS Verbatim Portfolio 7	Alignment	30	273	303	100	191	98%	21	146	167	88	159	99%	-2.6%	Direct Carbon Costs	-8.2%	-2.5%	Direct Carbon Costs	-6.8%	-0.6%	Physical Impact	-0.8%	45.0%	2.1°C

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