





Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint						Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2										Alignment metrics	
Fund Name			Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity *Please see the educational guide for further information	Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity *Please see the educational guide for further information	Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi) Alignment (%)	Implied Temperature Rise (ITR) (°C)			
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)					
Aquila Connect Over 15 Years UK Gilt		Limited 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%	-	-	
Aquila Connect Over 5 Years UK Index Linked Gilt		Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Aquila Connect Overseas Consensus		Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Aquila Connect Pacific Rim Equity		Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Aquila Connect US Equity		Limited Alignment	713	10640	11353	22	72	100%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Aquila Connect World ex UK		Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Aquila Life 60:40 Global Equity Fund		Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Artemis 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 Equity		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	164	2672	2836	49	63	100%	114	1813	1927	39	59	100%	+0.7%	Direct Carbon Costs	-4.6%	-0.4%	Direct Carbon Costs	-4.6%	-0.6%	Physical Impact	-0.8%	48.0%	2.2°C	
Artemis Strategic Bond Fund		Limited Alignment	377	1880	2257	108	155	81%	316	1620	1937	100	163	76%	-0.9%	Direct Carbon Costs	-1.2%	-0.5%	Direct Carbon Costs	-0.7%	-0.1%	Physical Impact	-0.1%	27.0%	2°C	
Artemis UK Smaller Companies		Limited Alignment	255	3365	3621	74	78	97%	169	2259	2428	54	69	93%	-1.4%	Direct Carbon Costs	-10.6%	-1.3%	Direct Carbon Costs	-8.6%	0%	Physical Impact	-0.2%	50.0%	2.7°C	
Artemis UK Special Situations		Limited Alignment	238	2314	2553	95	111	98%	203	2117	2319	81	84	97%	-2.6%	Direct Carbon Costs	-12.2%	-1.5%	Direct Carbon Costs	-8.8%	-0.2%	Physical Impact	-0.3%	65.0%	6°C	
Artemis US Select		Limited Alignment	464	4407	4871	40	184	100%	823	2815	3637	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	
Ascent Life Global Eq 60/40 (Herbert Smith)		Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Aviva Investors UK PAIF		Limited Alignment	0	0	0	1	13	100%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
AXA 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	
AXA 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%	-	-	
AXA 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	
AXA Framlington Biotech		Limited Alignment	1	16	17	1	49	99%	1	12	12	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	
AXA Framlington FinTech		Limited Alignment	0	5	5	1	6	100%	0	3	4	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	
AXA Framlington Global Sustainable Managed		Limited Alignment	332	3335	3667	54	87	100%	207	2146	2354	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	
AXA Framlington Global Sustainable Managed (Closed to NB)		Limited Alignment	138	1381	1519	54	87	100%	122	1259	1381	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	
AXA Framlington Global Technology		Limited Alignment	15	768	784	5	27	98%	15	122	137	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	
AXA Framlington Global Thematics		Limited Alignment	10	87	97	19	113	100%	6	53	60	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	
AXA Framlington Health		Limited Alignment	5	125	130	3	20	98%	5	121	126	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	
AXA 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	
AXA 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	
AXA 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	
AXA Framlington UK Mid Cap		Limited Alignment	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	-0.1%	74.0%	2.4°C	
AXA Framlington UK Smaller Companies		Limited Alignment	29	521	550	24	32	81%	11	532	543	12	32	77%	-0.8%	Direct Carbon Costs	-9.1%	-0.7%	Direct Carbon Costs	-7.3%	+0%	Physical Impact	0%	24.0%	2.9°C	
AXA Global High Yield		Limited Alignment	108	779	887	87	145	54%	96	1066	1162	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	
AXA Global Sustainable Distribution		Limited Alignment	503	1547	2050	115	149	100%	316	956	1272	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	
AXA IM Distribution		Limited Alignment	746																							



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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	328	2972	3300	54	139	99%	325	2869	3195	54	154	99%	-1.2%	Direct Carbon Costs	-5.8%	-1.7%	Direct Carbon Costs	-5.5%	-0.6%	Physical Impact	-0.7%	52.0%	1.8°C	
Elite Japan Fund		Limited Alignment	472	8006	8478	69	85	100%	420	9531	9951	62	79	99%	-1.1%	Direct Carbon Costs	-5.8%	-1.0%	Direct Carbon Costs	-4.9%	-0.4%	Physical Impact	-0.5%	39.0%	1.5°C	
Elite North American Equity		Limited Alignment	2621	30957	33578	35	137	99%	2720	27987	30707	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	
Elite Stockmarket Managed		Limited Alignment	2170	15826	17996	76	132	97%	2023	16074	18097	71	131	97%	-1.3%	Direct Carbon Costs	-5.3%	-1.3%	Direct Carbon Costs	-4.6%	-0.4%	Physical Impact	-0.5%	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	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		Limited Alignment	214	3177	3391	29	131	98%	243	2825	3068	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	
Fidelity American Fund		Limited Alignment	56	1176	1233	11	56	100%	48	335	383	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	
Fidelity Asia Fund		Limited Alignment	428	2312	2740	50	209	100%	352	2215	2567	46	198	99%	-2.9%	Direct Carbon Costs	-10.1%	-2.5%	Direct Carbon Costs	-7.0%	-1.5%	Physical Impact	-1.7%	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	7	114	122	77	117	97%	7	103	109	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	
Fidelity European Fund		Limited Alignment	446	5444	5890	30	67	100%	544	4285	4829	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	
Fidelity European Fund (Elite)		Limited Alignment	111	1358	1469	30	67	100%	165	1301	1466	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	
Fidelity Global Dividend Fund		Limited Alignment	46	555	601	34	82	100%	44	565	608	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	
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		Limited Alignment	324	6686	7010	64	88	93%	285	9943	10228	31	54	96%	+3%	Direct Carbon Costs	-7.3%	+1.8%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.4%	67.0%	1.5°C	
Fidelity Sustainable Moneybuilder Income		Limited Alignment	52	479	531	48	91	52%	40	561	601	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	
First Sentier Global Listed Infrastructure Fund		Limited Alignment	1155	2406	3561	300	1398	93%	694	1975	2669	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	
FSSA Asia Focus Fund		Limited Alignment	56	785	841	27	63	99%	53	764	817	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	
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	105	1623	1728	49	58	85%	35	1230	1265	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	
GAM Star China Equity		Limited Alignment	11	158	169	20	49	100%	18	225	243	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	
Goldman Sachs Emerging Markets Equity		Limited Alignment	-	-	-	-	-	-	24	266	290	32	103	97%	-2.2%	Direct Carbon Costs	-10.5%	-2.0%	Direct Carbon Costs	-7.3%	-1.4%	Physical Impact	-1.6%	21.0%	4.2°C	
HSBC Islamic Global Equity Index		Limited Alignment	279	3909	4188	20	60	100%	720	10710	11429	16	50	100%	-2.2%	Direct Carbon Costs	-6.0%	-1.9%	Direct Carbon Costs	-4.9%	-0.8%	Physical Impact	-0.9%	71.0%	1.7°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		Limited Alignment	127	734	861	90	165	98%	150	1062	121															



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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	-	-	-	-	-	-	451	6425	6876	62	102	100%	-1.2%	Direct Carbon Costs	-8.1%	-1.2%	Direct Carbon Costs	-6.6%	-0.4%	Physical Impact	-0.5%	61.0%	2.7°C	
LGIM Global Equity Fixed Wts 60:40 Index (CJ)		Limited Alignment	-	-	-	-	-	-	2	26	28	64	101	100%	-0.9%	Direct Carbon Costs	-8.0%	-1.0%	Direct Carbon Costs	-6.6%	-0.4%	Physical Impact	-0.5%	61.0%	2.8°C	
LGIM Multi Asset (AB)		Limited Alignment	-	-	-	-	-	-	113	490	603	106	210	96%	+0.7%	Direct Carbon Costs	-4.3%	-1.1%	Direct Carbon Costs	-5.2%	-0.8%	Physical Impact	-0.9%	51.0%	2.4°C	
Life abrdn American Equity Tracker Fund		Limited Alignment	-	-	-	-	-	-	3	36	39	29	107	100%	-2.2%	Direct Carbon Costs	-6.2%	-2.3%	Direct Carbon Costs	-5.8%	-0.8%	Physical Impact	-0.9%	-	1.8°C	
Life abrdn Asia Pacific Equity Fund		Limited Alignment	15	117	132	70	290	100%	25	159	184	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	
Life abrdn Asia Pacific ex-Japan Equity Fund		Limited Alignment	0	2	2	152	337	99%	57	359	416	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	
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	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		Limited 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		Limited Alignment	1	0	1	240	240	100%	690	241	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 abrdn Short Dated Glbl Inflation-Lkd Bd Fund		Limited Alignment	1	0	1	256	256	100%	322	104	426	222	222	100%	-0.4%	Sovereign	-0.4%	-0.1%	Sovereign	-0.1%	-0.1%	Sovereign	-0.1%	7.0%	1.6°C	
Life abrdn Short Dated Global Corporate Bond Fund		Limited Alignment	0	1	1	67	144	94%	99	1137	1236	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	
Life abrdn Short Dated Sterling Corporate Bnd Fund		Limited Alignment	0	1	1	30	46	86%	34	430	465	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	
Life abrdn SICAV II - Global Inflation Lkd Gov Bond		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%	Sovereign	-0.6%	24.0%	1.5°C	
Life abrdn SICAV II Global High Yield Bond GBP Hgd		Limited Alignment	0	2	2	276	509	62%	256	1496	1752	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	
Life abrdn Strategic Bond Fund		Limited Alignment	684	4459	5143	98	131	85%	674	4952	5626	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	
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		Limited Alignment	592	9379	9971	48	55	100%	600	11685	12285	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	
Life Artemis SmartGARP Global Emerging Markets		Limited Alignment	43	318	362	181	370	99%	51	343	394	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	
Life Artemis Strategic Bond Fund		Limited Alignment	362	1805	2167	108	155	81%	367	1882	2249	100	163	76%	-0.9%	Direct Carbon Costs	-1.2%	-0.5%	Direct Carbon Costs	-0.7%	-0.1%	Physical Impact	-0.1%	27.0%	2°C	
Life Artemis US Select		Limited Alignment	119	1129	1248	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 Aviva Investors UK Property Feeder Fund		Limited Alignment	0	0	0	1	13	100%	-	-	-	-	-	-												



Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint						Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2										Alignment metrics	
Fund Name			Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity * Please see the educational guide for further information	Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity * Please see the educational guide for further information	Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi)	Implied Temperature Rise (ITR) (°C)			
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Alignment (%)				
Life Elite Balanced Managed Fund		Limited Alignment	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		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%			



Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint						Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2										Alignment metrics	
Fund Name			Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity *Please see the educational guide for further information		Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity *Please see the educational guide for further information		Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi) Alignment (%)	Implied Temperature Rise (ITR) (°C)	
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)		
Life Liontrust MA Blended Moderate Fund		Limited Alignment	492	3447	3939	86	159	87%	517	3408	3925	87	166	89%	-2.1%	Direct Carbon Costs	-5.9%	-1.9%	Direct Carbon Costs	-4.8%	-0.5%	Physical Impact	-0.6%	39.0%	2.3°C	
Life Liontrust MA Blended Progressive Fund		Limited Alignment	239	2014	2253	77	144	91%	247	2148	2395	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	
Life Liontrust MA Blended Reserve Fund		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		Limited Alignment	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	
Life Liontrust MA Dynamic Passive Intermediate Fund		Limited Alignment	848	7428	8276	83	169	92%	924	7654	8578	83	184	95%	-2.5%	Direct Carbon Costs	-7.2%	-2.3%	Direct Carbon Costs	-5.8%	-0.6%	Physical Impact	-0.8%	45.0%	2.4°C	
Life Liontrust MA Dynamic Passive Moderate Fund		Limited Alignment	719	5375	6094	89	169	91%	688	4704	5393	90	188	95%	-2.2%	Direct Carbon Costs	-6.0%	-2.1%	Direct Carbon Costs	-5.0%	-0.5%	Physical Impact	-0.6%	44.0%	2.4°C	
Life Liontrust MA Dynamic Passive Progressive Fund		Limited Alignment	240	2053	2293	87	175	94%	275	2340	2615	86	194	96%	-2.7%	Direct Carbon Costs	-8.1%	-2.4%	Direct Carbon Costs	-6.4%	-0.7%	Physical Impact	-0.8%	46.0%	2.4°C	
Life Liontrust MA Dynamic Passive Reserve Fund		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	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		Limited Alignment	94	388	482	121	156	88%	113	445	558	123	164	88%	-1.7%	Direct Carbon Costs	-4.6%	-1.3%	Direct Carbon Costs	-3.5%	-0.4%	Physical Impact	-0.5%	39.0%	2.2°C	
Life Liontrust MA Explorer 70 Fund		Limited Alignment	478	2981	3459	87	122	93%	562	3852	4414	85	129	94%	-2.0%	Direct Carbon Costs	-7.0%	-1.7%	Direct Carbon Costs	-5.5%	-0.5%	Physical Impact	-0.7%	50.0%	2.2°C	
Life Liontrust MA Explorer 85 Fund		Limited Alignment	46	379	425	68	101	96%	79	670	749	72	117	97%	-2.1%	Direct Carbon Costs	-7.9%	-1.8%	Direct Carbon Costs	-6.3%	-0.6%	Physical Impact	-0.7%	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	1	19	21	52	63	100%	2	31	33	53	66	99%	-0.6%	Direct Carbon Costs	-8.1%	-0.5%	Direct Carbon Costs	-6.3%	0%	Physical Impact	-0.2%	66.0%	4.7°C	
Life Liontrust Strategic Bond Fund		Limited Alignment	217	1216	1433	106	119	89%	170	1212	1382	106	121	85%	0%	Direct Carbon Costs	-0.4%	0%	Direct Carbon Costs	-0.3%	0%	Physical Impact	0%	51.0%	1.5°C	
Life M&G Corporate Bond (FOF)		Limited Alignment	196	2758	2954	67	107	86%	151	1131	1283	53	93	92%	-1.1%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-0.2%	Sovereign	-0.3%	46.0%	2.4°C	
Life M&G Corporate Bond (I) Fund		Limited Alignment	200	2807	3007	67	107	86%	152	1137	1289	53	93	92%	-1.1%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-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	-8.7%	+0.6%	Direct Carbon Costs	-6.3%	-0.1%	Physical Impact	-0.2%	35.0%	1.5°C	
Life M&G Global Dividend Fund		Limited Alignment	182	1290	1472	91	162	100%	150	1179	1329	73	176	100%	-6.9%	Direct Carbon Costs	-12.7%	-4.8%	Direct Carbon Costs	-9.6%	-0.9%	Physical Impact	-1.0%	60.0%	1.5°C	
Life M&G Global Emerging Markets		Limited Alignment	36	509	546	73	117	98%	32	475	508	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	
Life M&G Global Macro Bond Fund		Limited Alignment	363	828	1192	233	237	95%	1	0	1	184	188	98%	-0.7%	Sovereign	-0.7%	-0.5%	Sovereign	-0.5%	-0.4%	Sovereign	-0.4%	42.0%	1.5°C	
Life M&G Optimal Income Fund		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	107	2279	2387	61	58	96%	97	2864	2962	60	84	95%	+0.7%	Direct Carbon Costs	-9.8%	+0.4%								



Fund Identifiers		Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint						Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2										Alignment metrics	
Fund Name	Scope 1 & 2 Greenhouse Gas Emissions		Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity <small>* Please see the educational guide for further information</small>		Data Coverage % for Carbon Footprint fund information	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity <small>* Please see the educational guide for further information</small>		Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTi)	Implied Temperature Rise (ITR) (°C)		
	Total Carbon Emissions (tCO2e)		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)		Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	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	1293	7067	8360	99	135	92%	1106	6321	7427	97	140	92%	-1.9%	Direct Carbon Costs	-6.4%	-1.6%	Direct Carbon Costs	-5.0%	-0.5%	Physical Impact	-0.6%	470%	2.2°C	
Liontrust MA Monthly High Income Fund		Limited Alignment	14	59	73	131	200	84%	12	53	65	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	
Liontrust MA Passive Moderate Fund		Limited Alignment	951	7103	8054	89	169	91%	837	5722	6560	90	188	95%	-2.2%	Direct Carbon Costs	-6.0%	-2.1%	Direct Carbon Costs	-5.0%	-0.5%	Physical Impact	-0.6%	44.0%	2.4°C	
Liontrust MA UK Equity Fund		Limited Alignment	19	276	295	52	63	100%	27	411	438	53	66	99%	-0.6%	Direct Carbon Costs	-8.1%	-0.5%	Direct Carbon Costs	-6.3%	0%	Physical Impact	-0.2%	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%	770%	6°C	
M&G Corporate Bond (FOF)		Limited Alignment	569	7994	8563	67	107	86%	410	3067	3478	53	93	92%	-1.1%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-0.2%	Sovereign	-0.3%	46.0%	2.4°C	
M&G Corporate Bond (I) Fund		Limited Alignment	2402	33743	36146	67	107	86%	1860	13907	15767	53	93	92%	-1.1%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-0.2%	Sovereign	-0.3%	46.0%	2.4°C	
M&G Gilt & Fixed Interest Income Fund		Limited Alignment	1468	886	2354	142	142	100%	1104	751	1856	120	120	100%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	-	1.5°C	
M&G Global Dividend Fund		Limited Alignment	508	3603	4111	91	162	100%	419	3302	3721	73	176	100%	-6.9%	Direct Carbon Costs	-12.7%	-4.8%	Direct Carbon Costs	-9.6%	-0.9%	Physical Impact	-1.0%	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	215	5899	6114	40	155	96%	141	2703	2844	35	147	98%	-3.3%	Direct Carbon Costs	-11.0%	-4.0%	Direct Carbon Costs	-10.0%	-1.1%	Physical Impact	-1.2%	50.0%	1.7°C	
M&G North American Dividend Fund		Limited Alignment	177	869	1045	35	158	100%	112	1047	1159	25	137	100%	-3.8%	Direct Carbon Costs	-6.8%	-3.8%	Direct Carbon Costs	-6.5%	-1.2%	Physical Impact	-1.4%	63.0%	1.5°C	
M&G Optimal Income Fund		Limited Alignment	171	391	561	124	142	91%	196	393	589	129	138	96%	-1.0%	Sovereign	-1.2%	-0.8%	Sovereign	-1.0%	-0.7%	Sovereign	-0.7%	43.0%	1.5°C	
M&G Property Portfolio		Limited Alignment	1	3	4	6	21	91%	1	4	5	77	77	50%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	-	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	150	2439	2589	102	99	100%	141	2483	2624	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	
Manor Park Managed Fund		Limited Alignment	711	4622	5333	83	130	96%	705	5434	6140	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	
MI Chelverton UK Equity Income Fund		Limited Alignment	303	6425	6728	61	58	96%	263	7768	8031	60	84	95%	+0.7%	Direct Carbon Costs	-9.8%	+0.4%	Direct Carbon Costs	-7.9%	-0.1%	Physical Impact	-0.2%	44.0%	1.5°C	
Morant Wright Fuji Yield Fund		Limited Alignment	300	5213	5513	134	136	99%	296	6089	6385	124	134	100%	-3.2%	Direct Carbon Costs	-12.3%	-2.5%	Direct Carbon Costs	-10.4%	-0.6%	Physical Impact	-0.8%	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	162	30	192	471	530	98%	136	26	161	441	485	98%	-0.2%	Direct Carbon Costs	-0.2%	-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	12.0%	2.5°C	
Ninety One Global Income Opportunities		Limited Alignment	1416	1855	3271	257	282	98%	1081	1245	2326	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	
Ninety One UK Special Situations Fund		Limited Alignment	188	2368	2556	94	98	98%	114	1983	2096	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	
Pension Fixed Interest		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	712	11110	11822	174	326	96%	367	6638	7005	70	199	98%	-3.3%	Direct Carbon Costs	-8.4%	-2.5%	Direct Carbon Costs	-6.4%	-0.3%	Physical Impact	-0.4%	50.0%	1.7°C	
Premier Miton Multi Asset Absolute Return		Limited Alignment	29	191	220	96	117	89%	20	35	54	119	134	95%	-1.1%	Direct Carbon Costs	-1.9%	-0.8%	Direct Carbon Costs	-1.3%	-0.1%	Physical Impact	-0.1%	33.0%	1.5°C	
Premier Miton Multi Asset Growth & Income		Limited Alignment	1156	18337	19493	218	393	98%	318	6270	6587	70	192	100%	-3.1%	Direct Carbon Costs	-9.5%	-2.7%	Direct Carbon Costs	-7.6%	-0.4%	Physical Impact	-0.5%	54.0		