PHOENIX WEALTH

FUND CLIMATE REPORT

Publication Date: 30 June 2026

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

Please read our report alongside the Climate Information Guide. 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 2025, 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

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

Click here to find out more.

Climate Value at Risk Metrics

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

Click here to find out more.

Alignment Metrics

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

Click here to find out more.

Fund Identifiers	Governance, Strategy and Risk Management Framework	Previous Year's Carbon Footprint						Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
														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)				
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	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 (%)	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)												
7IM AAP Balanced	Limited Alignment	552	2589	3141	98	135	98%	349	1865	2214	82	124	97%	-1.2%	Direct Carbon Costs	-6.0%	-0.9%	Direct Carbon Costs	-4.3%	-0.6%	Physical Impact	-0.8%	52.0%	1.6°C
7IM AAP Moderately Adventurous	Limited Alignment	99	898	997	62	111	98%	52	596	647	48	95	98%	-1.2%	Direct Carbon Costs	-7.8%	-1.0%	Direct Carbon Costs	-5.7%	-0.8%	Physical Impact	-1.1%	57.0%	1.7°C
7IM AAP Moderately Cautious	Limited Alignment	116	429	545	105	136	98%	85	358	443	96	134	97%	-1.0%	Direct Carbon Costs	-4.1%	-0.6%	Direct Carbon Costs	-2.9%	-0.4%	Physical Impact	-0.5%	49.0%	1.6°C
AB CarVal Global Credit Opportunities Feeder Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
AB Concentrated US Equity Portfolio	Limited Alignment	0	2	2	3	20	100%	0	1	1	3	16	100%	+0.2%	Direct Carbon Costs	-5.7%	0%	Direct Carbon Costs	-4.1%	-0.9%	Physical Impact	-1.2%	47.0%	1.9°C
AB European Commercial Real Estate Debt Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
abrdn American Equity Enhanced Index Fund	Limited Alignment	-	-	-	-	-	-	327	5084	5411	22	83	99%	+4.9%	Direct Carbon Costs	-1.2%	+3%	Direct Carbon Costs	-1.8%	-1.0%	Physical Impact	-1.2%	60.0%	1.6°C
abrdn Asia Pacific Equity Fund	Limited Alignment	91	593	684	135	509	100%	60	268	328	115	365	100%	-3.0%	Direct Carbon Costs	-12.3%	-2.3%	Direct Carbon Costs	-6.7%	-2.2%	Physical Impact	-2.7%	28.0%	2.3°C
abrdn Asia Pacific ex-Japan Equity Fund	Limited Alignment	196	1236	1432	132	327	99%	765	4554	5319	119	325	99%	-5.5%	Direct Carbon Costs	-15.8%	-4.5%	Direct Carbon Costs	-9.8%	-2.2%	Physical Impact	-2.7%	25.0%	2.5°C
abrdn Diversified Growth and Income Fund	Limited Alignment	921	2245	3166	139	182	94%	739	1503	2243	123	159	96%	-0.7%	Direct Carbon Costs	-4.0%	-0.4%	Direct Carbon Costs	-2.8%	-0.5%	Physical Impact	-0.6%	47.0%	1.5°C
abrdn Emerging Markets Equity Fund	Limited Alignment	64	472	536	60	296	98%	49	646	696	48	238	100%	-0.6%	Direct Carbon Costs	-11.1%	-0.4%	Direct Carbon Costs	-5.4%	-2.1%	Physical Impact	-2.6%	28.0%	2°C
abrdn Emerging Markets Equity Tracker Fund	Limited Alignment	218	1311	1529	151	389	99%	447	2629	3076	128	352	99%	-6.2%	Direct Carbon Costs	-16.7%	-4.7%	Direct Carbon Costs	-9.8%	-2.2%	Physical Impact	-2.7%	24.0%	3.5°C
abrdn Emerging Markets Local Currency Bond Fund	Limited Alignment	1457	285	1742	356	356	100%	1129	269	1397	343	343	100%	0%	Sovereign	0%	0%	Sovereign	0%	0%	Sovereign	0%	8.0%	1.5°C
abrdn Global Corporate Bond Fund	Limited Alignment	496	5822	6317	51	124	96%	560	7393	7953	47	139	95%	-2.0%	Direct Carbon Costs	-2.7%	-1.0%	Direct Carbon Costs	-1.5%	0%	Physical Impact	0%	44.0%	1.9°C
abrdn Global Government Bond Fund	Limited Alignment	3511	1221	4732	224	224	100%	4318	1619	5936	242	242	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	9.0%	1.5°C
abrdn Global Inflation-Linked Bond Fund	Limited Alignment	122	44	167	213	215	100%	82	35	118	215	218	98%	-0.5%	Sovereign	-0.5%	-0.3%	Sovereign	-0.3%	-0.1%	Sovereign	-0.1%	8.0%	1.5°C
abrdn Global Inflation-Linked Bond Pension Fund	Limited Alignment	1774	619	2393	211	211	100%	520	197	717	226	226	99%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	9.0%	1.5°C
abrdn Global Infrastructure Equity Tracker Fund	Limited Alignment	-	-	-	-	-	-	395	1239	1634	153	836	95%	-3.3%	Direct Carbon Costs	-14.8%	-4.3%	Direct Carbon Costs	-15.7%	-0.8%	Physical Impact	-1.1%	38.0%	1.7°C
abrdn Global REIT Tracker Fund	Limited Alignment	-	-	-	-	-	-	14	91	105	5	60	99%	-5.3%	Direct Carbon Costs	-16.8%	-4.0%	Direct Carbon Costs	-13.3%	-1.7%	Physical Impact	-2.3%	58.0%	1.6°C
abrdn Latin American Equity Fund	Limited Alignment	8	119	128	82	180	100%	10	142	152	54	155	100%	-2.9%	Direct Carbon Costs	-10.9%	-1.4%	Direct Carbon Costs	-4.3%	-1.2%	Physical Impact	-1.5%	20.0%	5.4°C
abrdn Short Dated Global Corporate Bond Fund	Limited Alignment	256	2934	3190	56	141	96%	200	2768	2969	52	158	95%	-1.4%	Direct Carbon Costs	-1.6%	-0.4%	Direct Carbon Costs	-0.6%	0%	Physical Impact	0%	41.0%	1.9°C
abrdn Short Dated Global Inflation-Lkd Bond Fund	Limited Alignment	841	273	1114	222	222	100%	1910	666	2576	240	240	98%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	0%	Sovereign	0%	9.0%	1.5°C
abrdn Short Dated Sterling Corporate Bond Fund	Limited Alignment	90	1119	1209	26	40	91%	131	2409	2540	21	39	93%	-0.2%	Direct Carbon Costs	-0.4%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	42.0%	1.5°C
abrdn SICAV II - Global Inflation Linked Gov Bond	Limited Alignment	1	0	2	213	213	100%	1	1	2	221	222	97%	-0.5%	Sovereign	-0.5%	-0.3%	Sovereign	-0.3%	-0.1%	Sovereign	-0.1%	2.0%	1.5°C
abrdn SICAV II Global High Yield Bond GBP Hgd Fund	Limited Alignment	655	3826	4481	258	297	60%	528	3908	4436	114	248	61%	-2.4%	Direct Carbon Costs	-3.5%	-0.9%	Direct Carbon Costs	-1.9%	0%	Physical Impact	-0.1%	17.0%	2.2°C
abrdn Strategic Bond Fund	Limited Alignment	1699	12489	14188	81	128	84%	1329	11188	12517	68	98	85%	-0.8%	Direct Carbon Costs	-1.2%	-0.5%	Direct Carbon Costs	-0.8%	-0.1%	Sovereign	-0.1%	37.0%	2.1°C
abrdn UK Income Equity Fund	Limited Alignment	8	123	131	51	101	100%	6	144	150	45	105	97%	+6.5%	Direct Carbon Costs	-2.7%	+4.1%	Direct Carbon Costs	-2.4%	-0.7%	Physical Impact	-0.9%	60.0%	3.5°C
Aegon Ethical Cautious Managed	Limited Alignment	34	891	925	14	46	89%	34	957	991	15	63	90%	+7.7%	Direct Carbon Costs	+2%	+4.9%	Direct Carbon Costs	+0.9%	-0.3%	Physical Impact	-0.4%	59.0%	1.5°C
Aegon Ethical Corporate Bond	Limited Alignment	14	129	143	32	74	79%	9	119	128	21	62	81%	-0.4%	Direct Carbon Costs	-1.0%	-0.1%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	31.0%	1.5°C
Aegon Ethical Equity	Limited Alignment	13	390	403	13	38	99%	9	339	349	11	49	100%	+12.6%	Direct Carbon Costs	+3.8%	+7.9%	Direct Carbon Costs	+1.8%	-0.4%	Physical Impact	-0.6%	75.0%	1.5°C
Aegon Investment Grade Bond	Limited Alignment	44	297	341	74	84	74%	9	316	325	16	66	61%	-0.5%	Direct Carbon Costs	-0.8%	-0.2%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	17.0%	1.5°C
Aegon Sterling Corporate Bond	Limited Alignment	17	331	348	20	41	80%	10	304	314	12	35	80%	0%	Direct Carbon Costs	-0.4%	+0.1%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	37.0%	2.4°C
Aegon Strategic Bond	Limited Alignment	216	2229	2445	94	130	73%	204	1631	1835	119	111	62%	-1.3%	Demand Destruction	-1.6%	-0.4%	Direct Carbon Costs	-0.6%	0%	Physical Impact	0%	17.0%	1.5°C
Allianz Gilt Yield Fund	Limited Alignment	303	205	508	122	122	99%	228	293	521	123	123	100%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	38.0%	6°C
Aquila Connect (50:50) Global Equity	Limited Alignment	-	-	-	-	-	-	531	8239	8770	60	114	99%	-1.7%	Direct Carbon Costs	-10.1%	-1.4%	Direct Carbon Costs	-7.2%	-0.8%	Physical Impact	-1.1%	59.0%	2.5°C
Aquila Connect (70:30) Global Equity	Limited Alignment	-	-	-	-	-	-	38	656	694	66	106	98%	-0.9%	Direct Carbon Costs	-10.0%	-0.7%	Direct Carbon Costs	-7.0%	-0.6%	Physical Impact	-0.8%	59.0%	4.5°C

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	
		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)
Fund Name		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 Consensus	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aquila Connect Emerging Markets	Limited Alignment	410	2460	2870	152	391	99%	103	588	692	134	365	99%	-6.2%	Direct Carbon Costs	-16.7%	-4.7%	Direct Carbon Costs	-9.7%	-2.2%	Physical Impact	-2.7%	24.0%	3.6°C
Aquila Connect European Equity	Limited Alignment	-	-	-	-	-	-	1404	21176	22580	50	109	100%	-0.8%	Direct Carbon Costs	-8.5%	-0.9%	Direct Carbon Costs	-5.8%	-0.7%	Physical Impact	-0.9%	71.0%	2°C
Aquila Connect Japanese Equity	Limited Alignment	-	-	-	-	-	-	674	14079	14753	63	85	100%	-4.7%	Direct Carbon Costs	-14.3%	-4.0%	Direct Carbon Costs	-10.9%	-1.2%	Physical Impact	-1.7%	51.0%	1.5°C
Aquila Connect Over 15 Years Corporate Bond	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aquila Connect Over 15 Years UK Gilt	Limited Alignment	271	182	453	120	120	100%	268	184	453	130	130	100%	-0.8%	Sovereign	-0.8%	-0.5%	Sovereign	-0.5%	-0.2%	Sovereign	-0.2%	12.0%	1.5°C
Aquila Connect Over 5 Years UK Index Linked Gilt	Limited Alignment	-	-	-	-	-	-	228	157	386	130	130	100%	-0.8%	Sovereign	-0.8%	-0.5%	Sovereign	-0.5%	-0.2%	Sovereign	-0.2%	12.0%	1.5°C
Aquila Connect Overseas Consensus	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aquila Connect Pacific Rim Equity	Limited Alignment	-	-	-	-	-	-	103	918	1021	90	189	99%	-6.0%	Direct Carbon Costs	-16.3%	-4.7%	Direct Carbon Costs	-11.3%	-1.2%	Physical Impact	-1.6%	22.0%	2.7°C
Aquila Connect US Equity	Limited Alignment	-	-	-	-	-	-	609	9575	10184	19	69	100%	+0.1%	Direct Carbon Costs	-5.2%	0%	Direct Carbon Costs	-4.1%	-1.0%	Physical Impact	-1.2%	64.0%	1.7°C
Aquila Connect World ex UK	Limited Alignment	-	-	-	-	-	-	478	7354	7832	29	84	100%	-0.8%	Direct Carbon Costs	-7.0%	-0.7%	Direct Carbon Costs	-5.3%	-1.0%	Physical Impact	-1.2%	60.0%	1.7°C
Aquila Life (60:40) Global Equity Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Artemis Income	Limited Alignment	1150	22403	23553	47	55	100%	1036	21180	22216	43	58	99%	-3.1%	Direct Carbon Costs	-9.9%	-2.5%	Direct Carbon Costs	-7.1%	0%	Physical Impact	-0.2%	75.0%	6°C
Artemis SmartGARP Global Emerging Markets Equity	Limited Alignment	146	988	1134	173	372	99%	172	1221	1393	210	380	100%	-12.7%	Direct Carbon Costs	-20.8%	-8.8%	Direct Carbon Costs	-13.1%	-1.7%	Physical Impact	-2.2%	20.0%	2.6°C
Artemis SmartGARP Global Equity	Limited Alignment	114	1813	1927	39	59	100%	509	3644	4154	137	264	99%	-11.1%	Direct Carbon Costs	-17.8%	-8.2%	Direct Carbon Costs	-11.9%	-1.1%	Physical Impact	-1.4%	41.0%	1.6°C
Artemis Strategic Bond Fund	Limited Alignment	316	1620	1937	100	163	76%	196	1155	1350	95	162	79%	-1.5%	Direct Carbon Costs	-2.0%	-0.9%	Direct Carbon Costs	-1.2%	0%	Physical Impact	0%	31.0%	2.8°C
Artemis UK Smaller Companies	Limited Alignment	169	2259	2428	54	69	93%	104	2319	2424	41	56	97%	+0.1%	Direct Carbon Costs	-10.5%	0%	Direct Carbon Costs	-6.3%	-0.3%	Physical Impact	-0.5%	55.0%	2.2°C
Artemis UK Special Situations	Limited Alignment	203	2117	2319	81	84	97%	111	2361	2471	42	56	98%	-2.7%	Direct Carbon Costs	-14.1%	-1.7%	Direct Carbon Costs	-8.6%	-0.4%	Physical Impact	-0.6%	61.0%	6°C
Artemis US Select	Limited Alignment	823	2815	3637	77	297	100%	137	3420	3558	12	68	100%	+7.5%	Direct Carbon Costs	0%	+5.2%	Direct Carbon Costs	-0.6%	-0.9%	Physical Impact	-1.1%	58.0%	1.5°C
Ascent Life Global Eq 60/40 (Herbert Smith)	Limited Alignment	-	-	-	-	-	-	0	2	2	66	106	98%	-0.9%	Direct Carbon Costs	-10.0%	-0.7%	Direct Carbon Costs	-7.0%	-0.6%	Physical Impact	-0.8%	59.0%	4.5°C
AXA Defensive Distribution	Limited Alignment	146	98	244	120	120	100%	108	402	510	99	113	100%	+1.9%	Direct Carbon Costs	-1.7%	+1.2%	Direct Carbon Costs	-1.2%	-0.3%	Physical Impact	-0.3%	67.0%	5.3°C
AXA Framlington American Growth	Limited Alignment	34	496	530	6	33	100%	20	385	404	4	21	100%	-2.5%	Direct Carbon Costs	-7.4%	-1.9%	Direct Carbon Costs	-5.8%	-1.0%	Physical Impact	-1.2%	68.0%	1.5°C
AXA Framlington Biotech	Limited Alignment	1	12	12	1	32	91%	0	8	9	1	32	98%	-0.8%	Direct Carbon Costs	-15.0%	-0.7%	Direct Carbon Costs	-12.4%	-0.7%	Physical Impact	-0.9%	21.0%	1.5°C
AXA Framlington Global Technology	Limited Alignment	15	122	137	4	29	99%	7	66	74	2	25	100%	-0.6%	Direct Carbon Costs	-5.9%	-0.7%	Direct Carbon Costs	-3.9%	-1.3%	Physical Impact	-1.6%	55.0%	1.5°C
AXA Framlington Global Thematics	Limited Alignment	6	53	60	14	94	100%	6	43	50	17	109	100%	+4.6%	Direct Carbon Costs	-1.9%	+2.4%	Direct Carbon Costs	-2.2%	-1.1%	Physical Impact	-1.3%	76.0%	1.5°C
AXA Framlington Health	Limited Alignment	5	121	126	3	16	99%	5	94	99	3	16	97%	0%	Direct Carbon Costs	-10.6%	-0.2%	Direct Carbon Costs	-8.1%	-0.7%	Physical Impact	-0.9%	57.0%	1.5°C
AXA Framlington Japan	Limited Alignment	6	181	187	49	54	99%	6	131	137	62	77	100%	-5.1%	Direct Carbon Costs	-15.7%	-4.0%	Direct Carbon Costs	-11.4%	-1.1%	Physical Impact	-1.5%	54.0%	1.5°C
AXA Framlington UK Equity Income	Limited Alignment	250	5582	5832	63	102	99%	196	5631	5827	52	108	100%	+5.4%	Direct Carbon Costs	-5.1%	+3.7%	Direct Carbon Costs	-3.1%	-0.4%	Physical Impact	-0.7%	54.0%	4.3°C
AXA Framlington UK Mid Cap	Limited Alignment	7	168	175	37	54	99%	4	128	132	28	51	97%	+0.7%	Direct Carbon Costs	-9.9%	+0.5%	Direct Carbon Costs	-6.2%	-0.3%	Physical Impact	-0.5%	68.0%	2.3°C
AXA Framlington UK Smaller Companies	Limited Alignment	11	532	543	12	32	77%	11	554	565	13	35	80%	-1.8%	Direct Carbon Costs	-12.6%	-1.4%	Direct Carbon Costs	-7.4%	-0.3%	Physical Impact	-0.5%	25.0%	3.7°C
AXA Global Distribution	Limited Alignment	316	956	1272	101	151	100%	267	684	950	108	147	100%	+1.3%	Direct Carbon Costs	-3.1%	+0.5%	Direct Carbon Costs	-2.5%	-0.6%	Physical Impact	-0.8%	70.0%	1.5°C
AXA Global High Yield	Limited Alignment	96	1066	1162	77	121	58%	114	952	1066	104	199	58%	-2.4%	Direct Carbon Costs	-3.4%	-1.2%	Direct Carbon Costs	-2.1%	0%	Physical Impact	-0.1%	18.0%	2.8°C
AXA Global Sustainable Managed Fund	Limited Alignment	207	2146	2354	45	78	100%	194	1619	1813	48	77	100%	+3.1%	Direct Carbon Costs	-4.6%	+1.9%	Direct Carbon Costs	-3.0%	-0.7%	Physical Impact	-0.9%	68.0%	1.5°C
AXA Global Sustainable Managed Fund (Closed to NB)	Limited Alignment	122	1259	1381	45	78	100%	133	1105	1238	48	77	100%	+3.1%	Direct Carbon Costs	-4.6%	+1.9%	Direct Carbon Costs	-3.0%	-0.7%	Physical Impact	-0.9%	68.0%	1.5°C
AXA IM Distribution	Limited Alignment	646	5176	5822	86	111	99%	658	5638	6295	84	114	100%	+3.1%	Direct Carbon Costs	-3.3%	+2.1%	Direct Carbon Costs	-2.0%	-0.3%	Physical Impact	-0.5%	55.0%	3.7°C
AXA IM Distribution (Closed to NB)	Limited Alignment	1283	10284	11566	86	111	99%	1104	9465	10570	84	114	100%	+3.1%	Direct Carbon Costs	-3.3%	+2.1%	Direct Carbon Costs	-2.0%	-0.3%	Physical Impact	-0.5%	55.0%	3.7°C
AXA IM Ethical Distribution	Limited Alignment	144	437	581	59	71	100%	99	377	476	63	79	100%	+6.7%	Direct Carbon Costs	+1.3%	+4.3%	Direct Carbon Costs	+0.7%	-0.3%	Physical Impact	-0.4%	74.0%	1.5°C
AXA Lifetime Distribution	Limited Alignment	4	31	36	82	99	99%	5	33	37	92	118	100%	+0.8%	Direct Carbon Costs	-5.5%	+0.3%	Direct Carbon Costs	-3.8%	-0.3%	Physical Impact	-0.4%	58.0%	4.1°C
AXA Managed Income	Limited Alignment	92	1330	1422	68	82	75%	75	1202	1277	47	66	82%	-1.0%	Direct Carbon Costs	-1.7%	-0.4%	Direct Carbon Costs	-0.9%	0%	Physical Impact	0%	31.0%	2.2°C
AXA People & Planet Equity	Limited Alignment	1	9	10	34	214	100%	0	8	8	14	85	100%	+9.2%	Direct Carbon Costs	+2.1%	+6.2%	Direct Carbon Costs	+1.1%	-1.0%	Physical Impact	-1.2%	70.0%	1.5°C
AXA Sterling Corporate Bond	Limited Alignment	19	278	297	61	119	77%	6	102	109	45	106	81%	-1.1%	Direct Carbon Costs	-2.3%	-0.3%	Direct Carbon Costs	-1.1%	0%	Physical Impact	-0.1%	36.0%	2.7°C
AXA Sterling Credit Short Duration Bond	Limited Alignment	15	273	288	28	48	90%	15	208	223	34	65	91%	-0.2%	Direct Carbon Costs	-0.3%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	42.0%	1.5°C
AXA US Short Duration High Yield Bond	Limited Alignment	4	53	57	75	133	76%	2	15	16	80	156	68%	-1.5%	Direct Carbon Costs	-2.3%	-1.0%	Direct Carbon Costs	-1.7%	0%	Physical Impact	0%	17.0%	2.7°C
Baillie Gifford Emerging Mkts Leading Companies	Limited Alignment	85	361	446	109	179	97%	34	260	293	42	128	98%	-2.2%	Direct Carbon Costs	-11.3%	-0.7%	Direct Carbon Costs	-5.7%	-1.8%	Physical Impact	-2.3%	20.0%	2.4°C
Baillie Gifford Japanese	Limited Alignment	97	2825	2921	22	35	99%	70	3942	4012	18	32	100%	-1.1%	Direct Carbon Costs	-10.0%	-0.9%	Direct Carbon Costs	-7.2%	-1.1%	Physical Impact	-1.5%	43.0%	1.5°C
Baillie Gifford Managed	Limited Alignment	2827	24613	27441	53	77	97%	2382	22506	24887	54	89	97%	-0.7%	Direct Carbon Costs	-7.0%	-0.6%	Direct Carbon Costs	-4.8%	-0.8%	Physical Impact	-1.0%	49.0%	1.9°C
Barings Europe Select Trust	Limited Alignment	1	25	26	43	56	99%	1	66	67	27	45	100%	-0.4%	Direct Carbon Costs	-11.1%	-0.3%	Direct Carbon Costs	-6.9%	-0.5%	Physical Impact	-0.7%	57.0%	1.5°C
BlackRock ACS 30:70 Global Equity Tracker (Quai)	Limited Alignment	-	-	-	-	-	-	0	1	1	45	108	99%	-1.1%	Direct Carbon Costs	-8.2%	-1.0%	Direct Carbon Costs	-6.1%	-0.8%	Physical Impact	-1.1%	61.0%	1.9°C
BlackRock Continental European	Limited Alignment	12	328	340	10	67	100%	7	325	332	8	56	99%	-0.8%	Direct Carbon Costs	-8.0%	-0.5%	Direct Carbon Costs	-4.8%	-0.9%	Physical Impact	-1.1%	76.0%	1.5°C
BlackRock Continental European Income Fund	Limited Alignment	102	973	1075	72	178	100%	57	881	938	42	136	100%	+4.5%	Direct Carbon Costs	-4.9%	+2.4%	Direct Carbon Costs	-3.7%	-0.6%	Physical Impact	-0.8%	83.0%	1.5°C
BlackRock European Dynamic	Limited Alignment	618	4696	5315	62	196	100%	207	8278	8484	23	100	99%	-0.4%	Direct Carbon Costs	-6.9%	+0.1%	Direct Carbon Costs	-3.7%	-0.7%	Physical Impact	-0.9%	65.0%	1.5°C
BlackRock Gold & General	Limited Alignment	359	636	995	88	324	92%	330	618	947	47	333	92%	-8.6%	Direct Carbon Costs	-30.2%	-5.6%	Direct Carbon Costs	-18.8%	-1.5%	Physical Impact	-1.9%	13.0%	3.6°C
BlackRock Institutional Sterling Liquidity (L-ILS)	Limited Alignment	4	3801	3806	0	1	99%	5	5986	5991	1	2	98%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	12.0%	1.5°C
BlackRock LifePath Retirement Fund	Limited Alignment	-	-	-	-	-	-	0	0	1	105	131	99%	0%	Direct Carbon Costs	-2.6%	0%	Direct Carbon Costs	-1.9%	-0.4%	Physical Impact	-0.5%	58.0%	1.5°C
BlackRock LifePath Target Date Fund 2030	Limited Alignment	-	-	-	-	-	-	0	1	1	90	126	99%	0%	Direct Carbon Costs	-3.4%	0%	Direct Carbon Costs	-2.5%	-0.6%	Physical Impact	-0.7%	58.0%	1.5°C
BlackRock LifePath Target Date Fund 2035	Limited Alignment	-	-	-	-	-	-	1	3	3	77	119	99%	0%	Direct Carbon Costs	-4.1%	-0.1%	Direct Carbon Costs	-3.0%	-0.7%	Physical Impact	-0.8%	58.0%	1.5°C
BlackRock LifePath Target Date Fund 2040	Limited Alignment	-	-	-	-	-	-	1	5	6	63	111	99%	0%	Direct Carbon Costs	-4.8%	-0.1%	Direct Carbon Costs	-3.5%	-0.8%	Physical Impact	-1.0%	59.0%	1.5°C
BlackRock LifePath Target Date Fund 2045	Limited Alignment	-	-	-	-	-	-	1	5	5	49	103	99%	0%	Direct Carbon Costs	-5.5%	-0.1%	Direct Carbon Costs	-4.0%	-0.9%	Physical Impact	-1.1%	59.0%	1.5°C
BlackRock LifePath Target Date Fund 2050	Limited Alignment	-	-	-	-	-	-	0	4	5	34	94	99%	0%	Direct Carbon Costs	-6.1%	-0.2%	Direct Carbon Costs	-4.5%	-1.0%	Physical Impact	-1.3%	59.0%	1.5°C
BlackRock LifePath Target Date Fund 2055	Limited Alignment	-	-	-	-	-	-	1	12	13	26	88	100%	0%	Direct Carbon Costs	-6.5%	-0.2%	Direct Carbon Costs	-4.8%	-1.1%	Physical Impact	-1.3%	59.0%	1.5°C
BlackRock LifePath Target Date Fund 2060	Limited Alignment	-	-	-	-	-	-	2	26	27	26	89	100%	0%	Direct Carbon Costs	-6.6%	-0.2%	Direct Carbon Costs	-4.9%	-1.1%	Physical Impact	-1.4%	60.0%	1.5°C
BlackRock LifePath Target Date Fund 2065	Limited Alignment	-	-	-	-	-	-	0	1	1	26	89	100%	0%	Direct Carbon Costs	-6.6%	-0.2%	Direct Carbon Costs	-4.9%	-1.1%	Physical Impact	-1.4%	60.0%	1.5°C
BlackRock UK Absolute Alpha	Limited Alignment	24	579	603	38	41	90%	0	161	161	1	2	92%	-6.6%	Direct Carbon Costs	-83.9%	-3.3%	Direct Carbon Costs	-60.6%	0%	Physical Impact	+0.7%	10.0%	1.5°C
BlackRock UK Smaller Companies	Limited Alignment	141	1432	1573	54	85	90%	125	1636	1761	65	151	91%	-0.9%	Direct Carbon Costs	-14.1%	-0.8%	Direct Carbon Costs	-8.9%	-0.3%	Physical Impact	-0.5%	46.0%	2.6°C
BlackRock UK Special Situations	Limited Alignment	250	3078	3328	83	110	99%	119	2781	2900	45	85	98%	+1.8%	Direct Carbon Costs	-9.1%	+1.3%	Direct Carbon Costs	-5.6%	-0.5%	Physical Impact	-0.8%	64.0%	4.6°C
BNY Mellon Asian Income	Limited Alignment	85	600	685	50	167	98%	76	663	738	44	161	98%	+1%	Direct Carbon Costs	-7.7%	-0.9%	Direct Carbon Costs	-5.4%	-2.2%	Physical Impact	-2.8%	29.0%	2.2°C
BNY Mellon Emerging Income Fund	Limited Alignment	6	58	64	36	128	99%	5	70	75	29	118	100%	-1.5%	Direct Carbon Costs	-11.0%	-1.3%	Direct Carbon Costs	-5.5%	-2.3%	Physical Impact	-2.9%	38.0%	2.2°C
BNY Mellon Global Equity Fund	Limited Alignment	111	6480	6590	21	48	100%	105	4317	4422	21	55	100%	-2.6%	Direct Carbon Costs	-8.6%	-2.1%	Direct Carbon Costs	-6.3%	-1.1%	Physical Impact	-1.4%	68.0%	1.5°C
BNY Mellon Global Income Fund	Limited Alignment	942	10734	11677	76	134	100%	734	6040	6774	79	166	100%	-0.3%	Direct Carbon Costs	-6.7%	-1.0%	Direct Carbon Costs	-6.1%	-0.8%	Physical Impact	-1.0%	70.0%	1.8°C
BNY Mellon International Bond Fund	Limited Alignment	744	332	1077	199	199	95%	567	306	874	209	209	98%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	2.0%	1.5°C
BNY Mellon Long Term Global Equity	Limited Alignment	29	288	317	13	84	100%	16	177	193	12	72	100%	-2.6%	Direct Carbon Costs	-8.1%	-1.9%	Direct Carbon Costs	-5.9%	-1.0%	Physical Impact	-1.2%	60.0%	1.9°C
BNY Mellon Multi-Asset Growth Fund	Limited Alignment	1074	15000	16075	51	93	100%	960	10431	11391	46	100	98%	+5.5%	Direct Carbon Costs	-2.2%	+3.5%	Direct Carbon Costs	-2.1%	-1.0%	Physical Impact	-1.2%	51.0%	1.9°C
BNY Mellon Real Return	Limited Alignment	121	493	614	81	138	98%	155	580	734	139	207	95%	-3.3%	Direct Carbon Costs	-7.6%	-2.3%	Direct Carbon Costs	-5.2%	-0.7%	Physical Impact	-0.8%	50.0%	1.9°C
BNY Mellon UK Equity Fund	Limited Alignment	356	5499	5855	86	86	100%	490	5306	5796	116	113	99%	-4.2%	Direct Carbon Costs	-15.9%	-3.6%	Direct Carbon Costs	-11.5%	+0.4%	Physical Impact	0%	52.0%	6°C
CT American Select Fund	Limited Alignment	153	2307	2460	20	51	100%	199	1350	1549	32	166	100%	-4.5%	Direct Carbon Costs	-9.9%	-3.8%	Direct Carbon Costs	-8.2%	-1.0%	Physical Impact	-1.2%	63.0%	1.5°C
CT European Select Fund	Limited Alignment	25	367	392	22	65	100%	14	477	491	14	50	100%	-0.8%	Direct Carbon Costs	-5.6%	-0.7%	Direct Carbon Costs	-3.6%	-0.8%	Physical Impact	-1.0%	86.0%	1.5°C
CT Global Select Fund	Limited Alignment	105	731	836	35	122	100%	48	464	512	20	97	100%	-3.9%	Direct Carbon Costs	-10.0%	-3.3%	Direct Carbon Costs	-7.6%	-1.2%	Physical Impact	-1.4%	73.0%	1.5°C
CT UK Equity Income Fund	Limited Alignment	255	5754	6010	31	42	100%	137	5997	6135	22	32	99%	+0.4%	Direct Carbon Costs	-11.1%	+0.2%	Direct Carbon Costs	-7.2%	-0.5%	Physical Impact	-0.7%	82.0%	1.5°C
CT UK Fund	Limited Alignment	111	1573	1684	70	94	100%	97	1540	1638	62	99	98%	-1.9%	Direct Carbon Costs	-10.0%	-1.1%	Direct Carbon Costs	-6.4%	-0.6%	Physical Impact	-0.9%	71.0%	5.9°C
CT UK PAIF	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Elite Alternatives	Limited Alignment	2394	3486	5880	155	266	97%	2336	3343	5679	132	285	97%	-2.8%	Direct Carbon Costs	-8.9%	-2.2%	Direct Carbon Costs	-6.9%	-0.7%	Physical Impact	-0.9%	45.0%	1.5°C

Fund Identifiers		Previous Year's Carbon Footprint						Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Name	Governance, Strategy and Risk Management Framework	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 (%)		
Elite Asia Pacific Fund	Limited Alignment	836	3239	4076	161	209	100%	1492	6197	7688	143	298	99%	-5.0%	Direct Carbon Costs	-15.1%	-3.9%	Direct Carbon Costs	-8.9%	-2.1%	Physical Impact	-2.6%	28.0%	2.3°C
Elite Balanced Managed Fund	Limited Alignment	9069	69864	78934	73	128	97%	8969	94117	103086	66	125	97%	-1.0%	Direct Carbon Costs	-6.6%	-0.8%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-0.8%	55.0%	2°C
Elite Bond	Limited Alignment	10104	33864	43968	122	149	89%	9948	32220	42168	126	161	90%	-0.8%	Direct Carbon Costs	-1.2%	-0.4%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	34.0%	1.9°C
Elite Cautious Managed Fund	Limited Alignment	5960	35001	40962	88	128	94%	6004	42982	48985	86	138	95%	-1.0%	Direct Carbon Costs	-4.9%	-0.8%	Direct Carbon Costs	-3.4%	-0.4%	Physical Impact	-0.6%	50.0%	2.1°C
Elite Defensive Managed	Limited Alignment	1423	6370	7794	101	139	92%	1339	6981	8320	99	146	93%	-0.9%	Direct Carbon Costs	-3.4%	-0.6%	Direct Carbon Costs	-2.4%	-0.3%	Physical Impact	-0.4%	43.0%	2°C
Elite Diversified Market 2	Limited Alignment	365	1242	1608	123	163	97%	270	833	1103	129	174	96%	-1.0%	Direct Carbon Costs	-2.7%	-0.6%	Direct Carbon Costs	-1.7%	-0.2%	Physical Impact	-0.3%	47.0%	1.8°C
Elite Diversified Market 3	Limited Alignment	401	1877	2279	111	163	97%	389	1840	2229	108	170	96%	-1.4%	Direct Carbon Costs	-4.9%	-1.0%	Direct Carbon Costs	-3.3%	-0.5%	Physical Impact	-0.6%	49.0%	1.8°C
Elite Diversified Market 4	Limited Alignment	760	4311	5072	106	166	97%	679	4137	4815	96	167	96%	-1.6%	Direct Carbon Costs	-6.5%	-1.2%	Direct Carbon Costs	-4.5%	-0.7%	Physical Impact	-0.9%	50.0%	1.8°C
Elite Diversified Market 5	Limited Alignment	728	4803	5531	96	163	98%	590	4448	5038	85	167	97%	-1.9%	Direct Carbon Costs	-7.9%	-1.5%	Direct Carbon Costs	-5.5%	-0.9%	Physical Impact	-1.1%	51.0%	1.8°C
Elite Diversified Market 6	Limited Alignment	463	4715	5179	66	144	100%	460	5258	5718	62	153	99%	-2.2%	Direct Carbon Costs	-9.8%	-1.8%	Direct Carbon Costs	-6.8%	-1.1%	Physical Impact	-1.4%	54.0%	1.8°C
Elite European Equity	Limited Alignment	1870	14678	16548	87	134	99%	2284	28988	31272	60	118	100%	-1.3%	Direct Carbon Costs	-8.7%	-1.1%	Direct Carbon Costs	-5.7%	-0.6%	Physical Impact	-0.8%	68.0%	2°C
Elite Extra Cautious Managed	Limited Alignment	375	1926	2301	94	133	93%	360	2209	2569	92	142	94%	-1.0%	Direct Carbon Costs	-4.1%	-0.7%	Direct Carbon Costs	-2.9%	-0.4%	Physical Impact	-0.5%	46.0%	2.1°C
Elite Extra Defensive Managed	Limited Alignment	402	1667	2068	105	139	91%	409	1860	2269	106	151	92%	-0.9%	Direct Carbon Costs	-2.8%	-0.6%	Direct Carbon Costs	-1.9%	-0.2%	Physical Impact	-0.3%	40.0%	2°C
Elite Global Emerging Markets	Limited Alignment	541	3299	3840	126	294	98%	453	2982	3435	110	276	99%	-6.5%	Direct Carbon Costs	-16.1%	-4.4%	Direct Carbon Costs	-9.3%	-1.9%	Physical Impact	-2.4%	22.0%	3.1°C
Elite Global Equity	Limited Alignment	465	4583	5048	54	139	99%	349	4818	5167	44	118	99%	-0.6%	Direct Carbon Costs	-7.6%	-0.7%	Direct Carbon Costs	-5.6%	-0.9%	Physical Impact	-1.1%	58.0%	1.7°C
Elite International	Limited Alignment	325	2869	3195	54	154	99%	293	3504	3797	44	124	100%	-0.5%	Direct Carbon Costs	-7.3%	-0.6%	Direct Carbon Costs	-5.5%	-0.9%	Physical Impact	-1.2%	57.0%	1.6°C
Elite Japan Fund	Limited Alignment	420	9531	9951	62	79	99%	751	20167	20918	57	78	100%	-3.4%	Direct Carbon Costs	-13.1%	-2.9%	Direct Carbon Costs	-9.9%	-1.2%	Physical Impact	-1.7%	45.0%	1.5°C
Elite North American Equity	Limited Alignment	2720	27987	30707	38	154	100%	1796	26305	28101	24	107	100%	+0.7%	Direct Carbon Costs	-5.5%	+0.2%	Direct Carbon Costs	-4.7%	-1.0%	Physical Impact	-1.2%	57.0%	1.6°C
Elite Stockmarket Managed	Limited Alignment	2023	16074	18097	71	131	97%	2058	23241	25299	62	127	98%	-1.1%	Direct Carbon Costs	-7.3%	-1.0%	Direct Carbon Costs	-5.2%	-0.7%	Physical Impact	-0.9%	55.0%	2°C
Elite UK Equity	Limited Alignment	3760	61777	65537	49	66	99%	3090	84687	87778	44	70	98%	-1.3%	Direct Carbon Costs	-9.1%	-0.9%	Direct Carbon Costs	-6.1%	-0.5%	Physical Impact	-0.8%	68.0%	4.7°C
Federated Hermes Asia ex-Japan Equity Fund	Limited Alignment	502	1226	1728	291	338	100%	845	1492	2336	417	623	100%	-7.6%	Direct Carbon Costs	-17.1%	-5.3%	Direct Carbon Costs	-10.2%	-1.9%	Physical Impact	-2.4%	23.0%	2.3°C
Federated Hermes US SMID Equity Fund	Limited Alignment	243	2825	3068	35	141	100%	249	2967	3217	34	128	100%	-3.6%	Direct Carbon Costs	-13.7%	-3.2%	Direct Carbon Costs	-11.0%	-0.9%	Physical Impact	-1.1%	24.0%	2.2°C
Fidelity American Fund	Limited Alignment	48	335	383	10	50	100%	126	1037	1163	28	146	100%	+0.4%	Direct Carbon Costs	-3.4%	-0.1%	Direct Carbon Costs	-2.9%	-0.9%	Physical Impact	-1.2%	70.0%	1.6°C
Fidelity Asia Fund	Limited Alignment	352	2215	2567	46	198	99%	231	1611	1842	33	147	98%	-5.1%	Direct Carbon Costs	-15.6%	-4.2%	Direct Carbon Costs	-9.2%	-2.2%	Physical Impact	-2.8%	32.0%	2.1°C
Fidelity Asia Pacific Opportunities	Limited Alignment	534	2371	2905	169	219	99%	98	788	887	31	98	96%	-4.7%	Direct Carbon Costs	-12.5%	-3.8%	Direct Carbon Costs	-7.3%	-2.1%	Physical Impact	-2.6%	37.0%	1.7°C
Fidelity Emerging Markets Fund	Limited Alignment	90	925	1015	29	88	92%	103	793	896	33	148	98%	-5.1%	Direct Carbon Costs	-14.9%	-2.8%	Direct Carbon Costs	-7.8%	-1.7%	Physical Impact	-2.1%	20.0%	2.1°C
Fidelity Enhanced Income Fund	Limited Alignment	7	103	109	74	111	100%	5	100	105	55	93	95%	-4.3%	Direct Carbon Costs	-13.7%	-2.5%	Direct Carbon Costs	-8.4%	-0.6%	Physical Impact	-0.9%	63.0%	3.2°C
Fidelity European Fund	Limited Alignment	544	4285	4829	43	84	100%	442	3938	4380	36	88	100%	-3.4%	Direct Carbon Costs	-9.3%	-2.2%	Direct Carbon Costs	-5.9%	-0.7%	Physical Impact	-0.9%	81.0%	2.8°C
Fidelity European Fund (Elite)	Limited Alignment	165	1301	1466	43	84	100%	130	1162	1292	36	88	100%	-3.4%	Direct Carbon Costs	-9.3%	-2.2%	Direct Carbon Costs	-5.9%	-0.7%	Physical Impact	-0.9%	81.0%	2.8°C
Fidelity Global Dividend Fund	Limited Alignment	44	565	608	32	90	100%	41	840	881	31	106	99%	+15.3%	Direct Carbon Costs	+2.5%	+9.3%	Direct Carbon Costs	-0.8%	-0.7%	Physical Impact	-0.9%	64.0%	1.6°C
Fidelity Global Special Situations	Limited Alignment	136	3203	3338	31	108	99%	113	2258	2371	26	106	99%	-3.7%	Direct Carbon Costs	-10.9%	-2.9%	Direct Carbon Costs	-8.2%	-1.1%	Physical Impact	-1.4%	54.0%	1.7°C
Fidelity MoneyBuilder Corporate Bond Fund	Limited Alignment	40	561	601	41	78	65%	31	309	340	37	107	72%	-0.8%	Direct Carbon Costs	-1.6%	-0.2%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	37.0%	2.4°C
Fidelity Multi Asset Open Strategic Fund	Limited Alignment	357	2074	2431	98	149	93%	676	3598	4274	122	204	92%	-1.1%	Direct Carbon Costs	-8.1%	-1.0%	Direct Carbon Costs	-5.6%	-0.7%	Physical Impact	-0.9%	45.0%	1.9°C
Fidelity Special Situations	Limited Alignment	285	9943	10228	31	54	96%	317	13547	13864	31	60	96%	+1.3%	Direct Carbon Costs	-10.4%	+0.6%	Direct Carbon Costs	-6.7%	-0.5%	Physical Impact	-0.7%	61.0%	1.5°C
First Sentier Global Listed Infrastructure Fund	Limited Alignment	694	1975	2669	216	1035	96%	425	1158	1583	198	1073	96%	-4.6%	Direct Carbon Costs	-16.5%	-6.9%	Direct Carbon Costs	-17.5%	-1.1%	Physical Impact	-1.5%	36.0%	1.7°C
FP Foresight Diversified Real Assets Fund	Limited Alignment	329	388	717	131	246	98%	120	194	314	94	286	98%	-9.7%	Direct Carbon Costs	-15.3%	-7.8%	Direct Carbon Costs	-11.9%	-0.6%	Physical Impact	-0.9%	72.0%	2.2°C
FTF ClearBridge UK Mid Cap Fund	Limited Alignment	9	285	294	22	32	97%	5	249	254	17	32	100%	+0.2%	Direct Carbon Costs	-13.1%	0%	Direct Carbon Costs	-8.1%	-0.4%	Physical Impact	-0.6%	77.0%	1.5°C
FTF ClearBridge UK Smaller Companies Fund	Limited Alignment	35	1230	1265	20	25	85%	15	1021	1036	14	22	88%	+1.8%	Direct Carbon Costs	-7.1%	+1.2%	Direct Carbon Costs	-4.4%	-0.4%	Physical Impact	-0.6%	39.0%	1.9°C
GAM Star China Equity	Limited Alignment	18	225	243	34	84	100%	25	155	180	53	140	100%	+4.5%	Direct Carbon Costs	-4.2%	+2.2%	Direct Carbon Costs	-0.9%	-1.8%	Physical Impact	-2.6%	21.0%	1.7°C
Goldman Sachs Emerging Markets Equity Base Portfol	Limited Alignment	24	266	290	32	103	97%	36	256	292	51	169	99%	-2.4%	Direct Carbon Costs	-12.7%	-1.9%	Direct Carbon Costs	-6.9%	-2.1%	Physical Impact	-2.6%	22.0%	2°C
HSBC Global Sukuk Fund	Limited Alignment	-	-	-	-	-	-	0	0	1	800	2297	53%	-3.7%	Direct Carbon Costs	-4.1%	-1.3%	Direct Carbon Costs	-1.5%	0%	Physical Impact	0%	10.0%	5.4°C
HSBC Islamic Global Equity Index	Limited Alignment	720	10710	11429	16	50	100%	841	15827	16668	14	48	100%	0%	Direct Carbon Costs	-4.8%	+0.3%	Direct Carbon Costs	-3.0%	-1.1%	Physical Impact	-1.4%	76.0%	1.6°C
HSBC World Selection Balanced	Limited Alignment	237	1144	1381	97	161	97%	314	1415	1729	101	179	95%	-0.2%	Direct Carbon Costs	-5.9%	-0.3%	Direct Carbon Costs	-4.5%	-0.8%	Physical Impact	-1.0%	50.0%	1.7°C
HSBC World Selection Cautious	Limited Alignment	19	41	60	147	180	97%	33	60	93	157	210	94%	-0.9%	Direct Carbon Costs	-2.9%	-0.6%	Direct Carbon Costs	-2.1%	-0.3%	Physical Impact	-0.4%	41.0%	1.7°C
HSBC World Selection Dynamic	Limited Alignment	150	1062	1213	74	151	98%	235	1482	1717	80	168	97%	0%	Direct Carbon Costs	-6.8%	-0.3%	Direct Carbon Costs	-5.2%	-1.0%	Physical Impact	-1.2%	52.0%	1.7°C
IFSL Evenlode Income	Limited Alignment	41	2411	2453	4	10	100%	52	3969	4021	6	22	96%	-0.5%	Direct Carbon Costs	-5.5%	-0.5%	Direct Carbon Costs	-3.9%	-0.7%	Physical Impact	-0.9%	80.0%	1.5°C
Invesco Corporate Bond Fund (UK)	Limited Alignment	448	5758	6206	44	71	94%	321	4824	5145	39	79	92%	-0.3%	Direct Carbon Costs	-0.8%	0%	Direct Carbon Costs	-0.4%	0%	Physical Impact	0%	54.0%	2.1°C
Invesco Distribution Fund (UK)	Limited Alignment	745	6862	7608	64	89	91%	559	7503	8062	49	96	86%	-1.1%	Direct Carbon Costs	-5.4%	-0.9%	Direct Carbon Costs	-3.9%	-0.4%	Physical Impact	-0.5%	51.0%	2.1°C
Invesco European Equity Fund (UK)	Limited Alignment	1127	7128	8255	189	146	100%	816	6288	7105	136	154	100%	-0.3%	Direct Carbon Costs	-7.8%	-0.9%	Direct Carbon Costs	-5.5%	-0.2%	Physical Impact	-0.5%	71.0%	2.7°C
Invesco European Smaller Companies (UK)	Limited Alignment	0	1	1	52	81	100%	280	1362	1642	79	172	100%	-4.7%	Direct Carbon Costs	-14.0%	-3.4%	Direct Carbon Costs	-8.9%	-0.4%	Physical Impact	-0.6%	43.0%	1.5°C
Invesco Global Smaller Companies Fund (UK)	Limited Alignment	108	1682	1790	38	112	99%	84	961	1045	45	221	98%	-4.2%	Direct Carbon Costs	-16.2%	-3.4%	Direct Carbon Costs	-11.6%	-0.9%	Physical Impact	-1.1%	24.0%	2.8°C
Invesco Japanese Equity Advantage Fund (UK)	Limited Alignment	3	53	56	44	92	100%	3	59	62	43	89	100%	-3.4%	Direct Carbon Costs	-13.7%	-2.7%	Direct Carbon Costs	-9.4%	-1.3%	Physical Impact	-1.7%	38.0%	1.5°C
Invesco Monthly Income Plus Fund (UK)	Limited Alignment	716	5228	5944	117	122	82%	468	5659	6127	80	111	81%	-0.2%	Direct Carbon Costs	-2.3%	0%	Direct Carbon Costs	-1.5%	-0.1%	Physical Impact	-0.1%	41.0%	2.2°C
Invesco UK Equity High Income Fund (UK)	Limited Alignment	1377	16034	17411	81	130	99%	1307	17586	18894	77	156	96%	+3.5%	Direct Carbon Costs	-11.3%	+1.7%	Direct Carbon Costs	-8.7%	-0.6%	Physical Impact	-0.8%	60.0%	6°C
Invesco UK Equity Income Fund (UK)	Limited Alignment	175	1778	1953	81	131	99%	173	2171	2344	78	159	96%	0%	Direct Carbon Costs	-14.0%	-0.7%	Direct Carbon Costs	-10.0%	-0.6%	Physical Impact	-0.8%	54.0%	6°C
iShares Continental European Equity Index Fund	Limited Alignment	265	3191	3455	72	110	100%	221	3072	3293	56	120	100%	-1.4%	Direct Carbon Costs	-9.3%	-1.4%	Direct Carbon Costs	-6.3%	-0.7%	Physical Impact	-0.9%	71.0%	2°C
iShares Corporate Bond Index Fund	Limited Alignment	194	2452	2647	35	67	86%	150	2574	2724	27	68	87%	-0.6%	Direct Carbon Costs	-1.3%	-0.2%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	44.0%	1.9°C
iShares Emerging Markets Equity Index Fund	Limited Alignment	158	829	987	175	480	99%	173	946	1119	161	453	99%	-6.6%	Direct Carbon Costs	-16.9%	-5.0%	Direct Carbon Costs	-9.6%	-2.4%	Physical Impact	-2.9%	25.0%	3.7°C
iShares Environment & Low Carbon Tilt Real Estate	Limited Alignment	2	14	16	5	57	100%	2	13	15	5	58	99%	-5.3%	Direct Carbon Costs	-17.4%	-3.9%	Direct Carbon Costs	-13.8%	-1.6%	Physical Impact	-2.2%	58.0%	1.6°C
iShares ESG Screened Overseas Corp Bond Indx (UK)	Limited Alignment	36	503	539	33	81	97%	25	453	478	26	76	97%	-0.8%	Direct Carbon Costs	-1.3%	-0.4%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	49.0%	1.5°C
iShares Index Linked Gilt Index Fund	Limited Alignment	790	530	1320	120	120	100%	606	418	1024	130	130	100%	-0.8%	Sovereign	-0.8%	-0.5%	Sovereign	-0.5%	-0.2%	Sovereign	-0.2%	12.0%	1.5°C
iShares Japan Equity Index Fund	Limited Alignment	157	2719	2876	75	90	100%	188	3640	3828	71	97	100%	-4.9%	Direct Carbon Costs	-14.6%	-4.1%	Direct Carbon Costs	-11.2%	-1.2%	Physical Impact	-1.7%	52.0%	1.5°C
iShares North American Equity Index Fund	Limited Alignment	1319	15556	16875	29	111	100%	1034	12177	13211	28	116	100%	-1.4%	Direct Carbon Costs	-6.9%	-1.2%	Direct Carbon Costs	-5.5%	-1.0%	Physical Impact	-1.2%	61.0%	1.7°C
iShares Overseas Government Bond Index Fund	Limited Alignment	184	61	246	231	231	100%	224	80	304	250	250	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	12.0%	1.5°C
iShares Pacific ex Japan Equity Index Fund	Limited Alignment	166	1247	1414	103	248	99%	203	1651	1854	89	233	99%	-5.3%	Direct Carbon Costs	-16.5%	-4.1%	Direct Carbon Costs	-11.0%	-1.8%	Physical Impact	-2.2%	27.0%	2°C
iShares UK Equity Index Fund	Limited Alignment	4255	60692	64947	74	100	100%	3912	67961	71873	66	104	98%	-1.0%	Direct Carbon Costs	-10.0%	-0.8%	Direct Carbon Costs	-6.9%	-0.6%	Physical Impact	-0.9%	60.0%	4.8°C
iShares UK Gilts All Stocks Index Fund	Limited Alignment	778	523	1301	120	120	100%	855	589	1444	130	130	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	12.0%	1.5°C
Janus Henderson Cautious Managed Fund	Limited Alignment	163	1895	2058	67	89	91%	130	2026	2156	50	88	89%	-0.9%	Direct Carbon Costs	-6.5%	-0.5%	Direct Carbon Costs	-4.2%	-0.3%	Physical Impact	-0.5%	52.0%	3.1°C
Janus Henderson Emerging Markets Opportunities	Limited Alignment	29	471	500	24	76	96%	260	605	865	224	312	97%	-5.2%	Direct Carbon Costs	-14.9%	-3.9%	Direct Carbon Costs	-8.8%	-2.0%	Physical Impact	-2.5%	35.0%	2.6°C
Janus Henderson European Selected Opportunities	Limited Alignment	473	3915	4388	92	187	100%	269	4201	4470	48	132	100%	-1.3%	Direct Carbon Costs	-10.9%	-1.5%	Direct Carbon Costs	-8.0%	-0.7%	Physical Impact	-0.9%	61.0%	1.8°C
Janus Henderson Fixed Interest Monthly Income Fund	Limited Alignment	43	811	854	28	42	71%	36	483	518	33	57	66%	-0.4%	Direct Carbon Costs	-1.1%	-0.2%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.1%	25.0%	1.5°C
JPM Emerging Markets Income	Limited Alignment	61	847	908	38	102	100%	101	1336	1437	55	142	100%	-3.5%	Direct Carbon Costs	-14.0%	-3.1%	Direct Carbon Costs	-8.4%	-1.8%	Physical Impact	-2.3%	31.0%	5°C
JPM GBP Standard Money Market VNAV Fund	Limited Alignment	7	376	382	8	9	92%	6	644	650	8	9	84%	0%	Demand Destruction	0%	0%	Demand Destruction	0%	0%	Physical Impact	0%	25.0%	1.5°C
JPM Natural Resources	Limited Alignment	832	8759	9592	263	518	100%	883	6668	7551	262	626	100%	-29.9%	Direct Carbon Costs	-43.0%	-19.3%	Direct Carbon Costs	-28.0%	-1.1%	Physical Impact	-1.5%	9.0%	6°C
JPM US Equity Income	Limited Alignment	404	3546	3949	48	228	100%	44	447	491	45	248	100%	-8.8%	Direct Carbon Costs	-14.4%	-6.7%	Direct Carbon Costs	-11.4%	-0.9%	Physical Impact	-1.2%	56.0%	2.1°C
JPM US Select Fund	Limited Alignment	393	11063	11456	22	116	100%	347	7241	7588	20	142	100%	-3.3%	Direct Carbon Costs	-7.9%	-3.0%	Direct Carbon Costs	-6.4%	-1.0%	Physical Impact	-1.2%	65.0%	1.5°C
Jupiter China Fund	Limited Alignment	88	103	191	372	538	96%	5	119	124	18	73	100%	-1.5%	Direct Carbon Costs	-8.9%	-1.3%	Direct Carbon Costs	-4.5%	-1.7%	Physical Impact	-2.4%	23.0%	1.7°C
Jupiter Corporate Bond Fund	Limited Alignment	60	578	638	43	90	82%	46	392	438	51	87	78%	-1.0%	Direct Carbon Costs	-1.6%	-0.4%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	26.0%	1.6°C
Jupiter Ecology Fund	Limited Alignment	137	1987	2124	87	248	100%	104	1657	1761	61	225	100%	+7%	Direct Carbon Costs	-6.8%	+5.7%	Direct Carbon Costs	-4.4%	-1.0%	Physical Impact	-1.3%	77.0%	2.1°C
Jupiter European Fund	Limited Alignment	70	1341	1411	22	71	100%	120	2391	2511	45	139	98%	-7.6%	Direct Carbon Costs	-14.8%	-5.2%	Direct Carbon Costs	-9.5%	-0.6%	Physical Impact	-0.9%	81.0%	1.5°C

Fund Identifiers		Previous Year's Carbon Footprint						Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Name	Governance, Strategy and Risk Management Framework	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 (%)		
Jupiter Financial Opportunities	Limited Alignment	6	454	460	3	10	94%	1	1162	1163	0	1	95%	-0.2%	Direct Carbon Costs	-0.7%	-0.2%	Direct Carbon Costs	-0.6%	-0.5%	Physical Impact	-0.7%	11.0%	1.5°C
Jupiter Global Emerging Markets	Limited Alignment	0	9	9	6	39	100%	3	21	24	69	199	97%	-6.7%	Direct Carbon Costs	-18.3%	-5.4%	Direct Carbon Costs	-10.6%	-1.9%	Physical Impact	-2.4%	24.0%	2°C
Jupiter Global Macro Bond	Limited Alignment	35	15	51	213	215	100%	36	17	53	246	247	100%	-0.3%	Sovereign	-0.3%	-0.3%	Sovereign	-0.3%	-0.1%	Sovereign	-0.1%	79.0%	1.5°C
Jupiter India Fund	Limited Alignment	216	2337	2553	162	312	95%	163	1907	2070	159	196	97%	-9.3%	Direct Carbon Costs	-21.4%	-6.6%	Direct Carbon Costs	-11.9%	-5.5%	Physical Impact	-6.2%	15.0%	2.7°C
Jupiter Japan Income	Limited Alignment	106	2864	2971	34	64	96%	106	3481	3588	36	61	99%	-2.7%	Direct Carbon Costs	-12.1%	-2.3%	Direct Carbon Costs	-9.0%	-1.4%	Physical Impact	-1.8%	52.0%	1.5°C
Jupiter Merlin Monthly Income Select	Limited Alignment	167	1113	1279	95	141	87%	137	1243	1380	80	149	85%	-2.5%	Direct Carbon Costs	-6.5%	-1.5%	Direct Carbon Costs	-4.1%	-0.5%	Physical Impact	-0.7%	42.0%	1.7°C
Jupiter UK Alpha Fund	Limited Alignment	44	713	757	92	108	100%	41	624	664	81	121	98%	-1.2%	Direct Carbon Costs	-15.1%	-1.2%	Direct Carbon Costs	-10.9%	-0.6%	Physical Impact	-0.8%	59.0%	6°C
Jupiter UK Dynamic Equity Fund	Limited Alignment	818	11043	11862	85	99	100%	470	14400	14870	52	69	95%	-2.9%	Direct Carbon Costs	-14.4%	-1.3%	Direct Carbon Costs	-8.5%	-0.4%	Physical Impact	-0.7%	60.0%	6°C
Jupiter UK Growth Fund	Limited Alignment	3	191	194	3	8	100%	3	211	214	4	10	95%	-0.1%	Direct Carbon Costs	-5.3%	-0.2%	Direct Carbon Costs	-3.5%	-0.8%	Physical Impact	-1.0%	79.0%	1.5°C
Jupiter UK Income Fund	Limited Alignment	323	6523	6845	67	114	99%	259	8731	8990	52	138	99%	+4.1%	Direct Carbon Costs	-6.8%	+2.5%	Direct Carbon Costs	-5.2%	-0.4%	Physical Impact	-0.6%	64.0%	5.2°C
L&G All Stocks Gilt Index Trust	Limited Alignment	1	0	1	120	120	100%	1	0	1	129	129	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	5.0%	1.5°C
Lazard Emerging Markets Fund	Limited Alignment	693	2950	3642	262	339	100%	578	3687	4266	180	288	100%	-7.5%	Direct Carbon Costs	-17.4%	-5.4%	Direct Carbon Costs	-10.0%	-1.6%	Physical Impact	-2.0%	38.0%	2.2°C
Lazard European Alpha	Limited Alignment	141	1899	2040	48	97	100%	138	1991	2129	43	115	100%	+3%	Direct Carbon Costs	-5.3%	+1.6%	Direct Carbon Costs	-3.8%	-0.7%	Physical Impact	-0.9%	74.0%	1.6°C
Legal & General Property Fund	Limited Alignment	24	135	159	6	64	100%	15	381	396	5	48	99%	-5.2%	Direct Carbon Costs	-15.7%	-3.9%	Direct Carbon Costs	-12.3%	-1.7%	Physical Impact	-2.3%	59.0%	1.5°C
LF Equity Income Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
LGIM >15 Years Index Linked Gilts Index (HC 12)	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
LGIM Diversified (MD) (MAAA 12)	Limited Alignment	-	-	-	-	-	-	20	101	122	97	235	97%	-2.6%	Direct Carbon Costs	-8.9%	-2.4%	Direct Carbon Costs	-7.0%	-0.9%	Physical Impact	-1.1%	49.0%	1.9°C
LGIM Global Equity Fixed Wts 50:50 Index (CR)	Limited Alignment	451	6425	6876	62	102	100%	419	7121	7540	54	106	99%	-1.5%	Direct Carbon Costs	-9.7%	-1.2%	Direct Carbon Costs	-6.9%	-0.8%	Physical Impact	-1.0%	60.0%	2.5°C
LGIM Global Equity Fixed Wts 60:40 Index (CJ)	Limited Alignment	2	26	28	64	101	100%	2	34	36	55	105	99%	-1.4%	Direct Carbon Costs	-9.8%	-1.1%	Direct Carbon Costs	-6.9%	-0.7%	Physical Impact	-1.0%	60.0%	2.7°C
LGIM Multi Asset (AB)	Limited Alignment	113	490	603	106	210	96%	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
LGIM World Equity Index (DB 12)	Limited Alignment	-	-	-	-	-	-	15	206	221	34	115	100%	-1.6%	Direct Carbon Costs	-8.0%	-1.4%	Direct Carbon Costs	-6.0%	-1.0%	Physical Impact	-1.2%	59.0%	1.7°C
Life abrdn American Equity Enhanced Index Fund	Limited Alignment	-	-	-	-	-	-	93	1437	1529	22	83	99%	+4.9%	Direct Carbon Costs	-1.2%	+3%	Direct Carbon Costs	-1.8%	-1.0%	Physical Impact	-1.2%	60.0%	1.6°C
Life abrdn American Equity Tracker Fund	Limited Alignment	3	36	39	29	107	100%	2	30	32	27	107	100%	-0.8%	Direct Carbon Costs	-6.3%	-0.8%	Direct Carbon Costs	-5.0%	-1.0%	Physical Impact	-1.2%	63.0%	1.7°C
Life abrdn Asia Pacific Equity Fund	Limited Alignment	25	159	184	135	509	100%	21	95	116	115	365	100%	-3.0%	Direct Carbon Costs	-12.3%	-2.3%	Direct Carbon Costs	-6.7%	-2.2%	Physical Impact	-2.7%	28.0%	2.3°C
Life abrdn Asia Pacific ex-Japan Equity Fund	Limited Alignment	57	359	416	132	327	99%	248	1475	1722	119	325	99%	-5.5%	Direct Carbon Costs	-15.8%	-4.5%	Direct Carbon Costs	-9.8%	-2.2%	Physical Impact	-2.7%	25.0%	2.5°C
Life abrdn Diversified Growth and Income Fund	Limited Alignment	314	765	1079	139	182	94%	267	543	809	123	159	96%	-0.7%	Direct Carbon Costs	-4.0%	-0.4%	Direct Carbon Costs	-2.8%	-0.5%	Physical Impact	-0.6%	47.0%	1.5°C
Life abrdn Emerging Markets Equity Fund	Limited Alignment	21	152	172	60	296	98%	20	257	277	48	238	100%	-0.6%	Direct Carbon Costs	-11.1%	-0.4%	Direct Carbon Costs	-5.4%	-2.1%	Physical Impact	-2.6%	28.0%	2°C
Life abrdn Emerging Markets Equity Tracker Fund	Limited Alignment	64	382	446	151	389	99%	138	811	949	128	352	99%	-6.2%	Direct Carbon Costs	-16.7%	-4.7%	Direct Carbon Costs	-9.8%	-2.2%	Physical Impact	-2.7%	24.0%	3.5°C
Life abrdn Emerging Markets Local Ccy Bond Fund	Limited Alignment	555	108	663	356	356	100%	485	115	600	343	343	100%	0%	Sovereign	0%	0%	Sovereign	0%	0%	Sovereign	0%	8.0%	1.5°C
Life abrdn Global Corporate Bond Fund	Limited Alignment	190	2231	2420	51	124	96%	230	3034	3264	47	139	95%	-2.0%	Direct Carbon Costs	-2.7%	-1.0%	Direct Carbon Costs	-1.5%	0%	Physical Impact	0%	44.0%	1.9°C
Life abrdn Global Government Bond Fund	Limited Alignment	1349	469	1818	224	224	100%	1774	665	2439	242	242	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	9.0%	1.5°C
Life abrdn Global Inflation-Linked Bond Fund	Limited Alignment	690	241	930	211	211	100%	210	80	290	226	226	99%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	9.0%	1.5°C
Life abrdn Global Infrastructure Equity Trckr Fund	Limited Alignment	-	-	-	-	-	-	123	388	511	153	836	95%	-3.3%	Direct Carbon Costs	-14.8%	-4.3%	Direct Carbon Costs	-15.7%	-0.8%	Physical Impact	-1.1%	38.0%	1.7°C
Life abrdn Global REIT Tracker Fund	Limited Alignment	-	-	-	-	-	-	4	28	33	5	60	99%	-5.3%	Direct Carbon Costs	-16.8%	-4.0%	Direct Carbon Costs	-13.3%	-1.7%	Physical Impact	-2.3%	58.0%	1.6°C
Life abrdn Short Dated Glbl Inflation-Lkd Bd Fund	Limited Alignment	322	104	426	222	222	100%	725	253	977	240	240	98%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	0%	Sovereign	0%	9.0%	1.5°C
Life abrdn Short Dated Global Corporate Bond Fund	Limited Alignment	99	1137	1236	56	141	96%	83	1140	1222	52	158	95%	-1.4%	Direct Carbon Costs	-1.6%	-0.4%	Direct Carbon Costs	-0.6%	0%	Physical Impact	0%	41.0%	1.9°C
Life abrdn Short Dated Sterling Corporate Bnd Fund	Limited Alignment	34	430	465	26	40	91%	54	995	1049	21	39	93%	-0.2%	Direct Carbon Costs	-0.4%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	42.0%	1.5°C
Life abrdn SICAV II - Glbl High Yield Bnd GBP Hgd	Limited Alignment	256	1496	1752	258	297	60%	220	1630	1850	114	248	61%	-2.4%	Direct Carbon Costs	-3.5%	-0.9%	Direct Carbon Costs	-1.9%	0%	Physical Impact	-0.1%	17.0%	2.2°C
Life Abrdn SICAV II - Global Inflation Lkd Gov Bon	Limited Alignment	21	8	29	213	213	100%	29	11	40	221	222	97%	-0.5%	Sovereign	-0.5%	-0.3%	Sovereign	-0.3%	-0.1%	Sovereign	-0.1%	2.0%	1.5°C
Life abrdn Strategic Bond Fund	Limited Alignment	674	4952	5626	81	128	84%	553	4655	5208	68	98	85%	-0.8%	Direct Carbon Costs	-1.2%	-0.5%	Direct Carbon Costs	-0.8%	-0.1%	Sovereign	-0.1%	37.0%	2.1°C
Life Aegon Ethical Corporate Bond	Limited Alignment	36	339	376	32	74	79%	23	296	318	21	62	81%	-0.4%	Direct Carbon Costs	-1.0%	-0.1%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	31.0%	1.5°C
Life Aegon Ethical Equity	Limited Alignment	16	486	502	13	38	99%	11	406	417	11	49	100%	+12.6%	Direct Carbon Costs	+3.8%	+7.9%	Direct Carbon Costs	+1.8%	-0.4%	Physical Impact	-0.6%	75.0%	1.5°C
Life Aegon Investment Grade Bond	Limited Alignment	2	16	19	74	84	74%	2	57	59	16	66	61%	-0.5%	Direct Carbon Costs	-0.8%	-0.2%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	17.0%	1.5°C
Life Aegon Sterling Corporate Bond	Limited Alignment	9	170	179	20	41	80%	5	146	151	12	35	80%	0%	Direct Carbon Costs	-0.4%	+0.1%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	37.0%	2.4°C
Life Artemis Income	Limited Alignment	600	11685	12285	47	55	100%	604	12341	12945	43	58	99%	-3.1%	Direct Carbon Costs	-9.9%	-2.5%	Direct Carbon Costs	-7.1%	0%	Physical Impact	-0.2%	75.0%	6°C
Life Artemis SmartGARP Global Emerging Markets	Limited Alignment	51	343	394	173	372	99%	54	384	438	210	380	100%	-12.7%	Direct Carbon Costs	-20.8%	-8.8%	Direct Carbon Costs	-13.1%	-1.7%	Physical Impact	-2.2%	20.0%	2.6°C
Life Artemis Strategic Bond Fund	Limited Alignment	367	1882	2249	100	163	76%	276	1630	1906	95	162	79%	-1.5%	Direct Carbon Costs	-2.0%	-0.9%	Direct Carbon Costs	-1.2%	0%	Physical Impact	0%	31.0%	2.8°C
Life Artemis US Select	Limited Alignment	230	788	1019	77	297	100%	42	1044	1086	12	68	100%	+7.5%	Direct Carbon Costs	0%	+5.2%	Direct Carbon Costs	-0.6%	-0.9%	Physical Impact	-1.1%	58.0%	1.5°C
Life AXA Defensive Distribution	Limited Alignment	213	143	356	120	120	100%	143	533	676	99	113	100%	+1.9%	Direct Carbon Costs	-1.7%	+1.2%	Direct Carbon Costs	-1.2%	-0.3%	Physical Impact	-0.3%	67.0%	5.3°C
Life AXA Framlington American Growth	Limited Alignment	13	181	194	6	33	100%	9	168	177	4	21	100%	-2.5%	Direct Carbon Costs	-7.4%	-1.9%	Direct Carbon Costs	-5.8%	-1.0%	Physical Impact	-1.2%	68.0%	1.5°C
Life AXA Framlington Biotech	Limited Alignment	0	4	4	1	32	91%	0	3	3	1	32	98%	-0.8%	Direct Carbon Costs	-15.0%	-0.7%	Direct Carbon Costs	-12.4%	-0.7%	Physical Impact	-0.9%	21.0%	1.5°C
Life AXA Framlington Global Technology	Limited Alignment	4	33	37	4	29	99%	3	23	25	2	25	100%	-0.6%	Direct Carbon Costs	-5.9%	-0.7%	Direct Carbon Costs	-3.9%	-1.3%	Physical Impact	-1.6%	55.0%	1.5°C
Life AXA Framlington Global Thematics	Limited Alignment	3	21	23	14	94	100%	1	9	10	17	109	100%	+4.6%	Direct Carbon Costs	-1.9%	+2.4%	Direct Carbon Costs	-2.2%	-1.1%	Physical Impact	-1.3%	76.0%	1.5°C
Life AXA Framlington Health	Limited Alignment	1	17	18	3	16	99%	1	11	12	3	16	97%	0%	Direct Carbon Costs	-10.6%	-0.2%	Direct Carbon Costs	-8.1%	-0.7%	Physical Impact	-0.9%	57.0%	1.5°C
Life AXA Framlington Japan	Limited Alignment	2	51	52	49	54	99%	2	37	39	62	77	100%	-5.1%	Direct Carbon Costs	-15.7%	-4.0%	Direct Carbon Costs	-11.4%	-1.1%	Physical Impact	-1.5%	54.0%	1.5°C
Life AXA Framlington UK Equity Income	Limited Alignment	107	2395	2502	63	102	99%	95	2736	2831	52	108	100%	+5.4%	Direct Carbon Costs	-5.1%	+3.7%	Direct Carbon Costs	-3.1%	-0.4%	Physical Impact	-0.7%	54.0%	4.3°C
Life AXA Framlington UK Mid Cap	Limited Alignment	6	146	152	37	54	99%	4	124	128	28	51	97%	+0.7%	Direct Carbon Costs	-9.9%	+0.5%	Direct Carbon Costs	-6.2%	-0.3%	Physical Impact	-0.5%	68.0%	2.3°C
Life AXA Framlington UK Smaller Companies	Limited Alignment	4	197	201	12	32	77%	4	214	218	13	35	80%	-1.8%	Direct Carbon Costs	-12.6%	-1.4%	Direct Carbon Costs	-7.4%	-0.3%	Physical Impact	-0.5%	25.0%	3.7°C
Life AXA Global Distribution	Limited Alignment	346	1047	1393	101	151	100%	387	992	1379	108	147	100%	+1.3%	Direct Carbon Costs	-3.1%	+0.5%	Direct Carbon Costs	-2.5%	-0.6%	Physical Impact	-0.8%	70.0%	1.5°C
Life AXA Global Distribution (Clsd NB)	Limited Alignment	215	650	865	101	151	100%	227	583	810	108	147	100%	+1.3%	Direct Carbon Costs	-3.1%	+0.5%	Direct Carbon Costs	-2.5%	-0.6%	Physical Impact	-0.8%	70.0%	1.5°C
Life AXA Global High Yield	Limited Alignment	30	327	356	77	121	58%	34	285	319	104	199	58%	-2.4%	Direct Carbon Costs	-3.4%	-1.2%	Direct Carbon Costs	-2.1%	0%	Physical Impact	-0.1%	18.0%	2.8°C
Life AXA Global Sustainable Managed Fund	Limited Alignment	188	1945	2133	45	78	100%	127	1059	1186	48	77	100%	+3.1%	Direct Carbon Costs	-4.6%	+1.9%	Direct Carbon Costs	-3.0%	-0.7%	Physical Impact	-0.9%	68.0%	1.5°C
Life AXA IM Distribution	Limited Alignment	833	6677	7510	86	111	99%	818	7012	7830	84	114	100%	+3.1%	Direct Carbon Costs	-3.3%	+2.1%	Direct Carbon Costs	-2.0%	-0.3%	Physical Impact	-0.5%	55.0%	3.7°C
Life AXA IM Distribution (Closed to NB)	Limited Alignment	1419	11381	12800	86	111	99%	1484	12723	14208	84	114	100%	+3.1%	Direct Carbon Costs	-3.3%	+2.1%	Direct Carbon Costs	-2.0%	-0.3%	Physical Impact	-0.5%	55.0%	3.7°C
Life AXA IM Ethical Distribution	Limited Alignment	181	550	731	59	71	100%	183	702	885	63	79	100%	+6.7%	Direct Carbon Costs	+1.3%	+4.3%	Direct Carbon Costs	+0.7%	-0.3%	Physical Impact	-0.4%	74.0%	1.5°C
Life AXA Lifetime Distribution	Limited Alignment	10	74	84	82	99	99%	10	71	81	92	118	100%	+0.8%	Direct Carbon Costs	-5.5%	+0.3%	Direct Carbon Costs	-3.8%	-0.3%	Physical Impact	-0.4%	58.0%	4.1°C
Life AXA Managed Income	Limited Alignment	54	777	831	68	82	75%	50	801	851	47	66	82%	-1.0%	Direct Carbon Costs	-1.7%	-0.4%	Direct Carbon Costs	-0.9%	0%	Physical Impact	0%	31.0%	2.2°C
Life AXA Sterling Corporate Bond	Limited Alignment	21	309	331	61	119	77%	18	289	307	45	106	81%	-1.1%	Direct Carbon Costs	-2.3%	-0.3%	Direct Carbon Costs	-1.1%	0%	Physical Impact	-0.1%	36.0%	2.7°C
Life AXA Sterling Credit Short Duration Bond	Limited Alignment	13	227	240	28	48	90%	15	212	228	34	65	91%	-0.2%	Direct Carbon Costs	-0.3%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	42.0%	1.5°C
Life AXA US Short Duration High Yield Bond	Limited Alignment	2	30	32	75	133	76%	2	19	21	80	156	68%	-1.5%	Direct Carbon Costs	-2.3%	-1.0%	Direct Carbon Costs	-1.7%	0%	Physical Impact	0%	17.0%	2.7°C
Life Baillie Gifford Emerging Mkts Lding Companies	Limited Alignment	29	121	150	109	179	97%	10	76	86	42	128	98%	-2.2%	Direct Carbon Costs	-11.3%	-0.7%	Direct Carbon Costs	-5.7%	-1.8%	Physical Impact	-2.3%	20.0%	2.4°C
Life Baillie Gifford Japanese Fund	Limited Alignment	22	646	668	22	35	99%	19	1087	1106	18	32	100%	-1.1%	Direct Carbon Costs	-10.0%	-0.9%	Direct Carbon Costs	-7.2%	-1.1%	Physical Impact	-1.5%	43.0%	1.5°C
Life Baillie Gifford Managed Fund	Limited Alignment	802	6984	7787	53	77	97%	819	7742	8561	54	89	97%	-0.7%	Direct Carbon Costs	-7.0%	-0.6%	Direct Carbon Costs	-4.8%	-0.8%	Physical Impact	-1.0%	49.0%	1.9°C
Life Barings Europe Select Trust	Limited Alignment	4	69	73	43	56	99%	3	202	205	27	45	100%	-0.4%	Direct Carbon Costs	-11.1%	-0.3%	Direct Carbon Costs	-6.9%	-0.5%	Physical Impact	-0.7%	57.0%	1.5°C
Life BlackRock Continental European	Limited Alignment	9	259	268	10	67	100%	6	268	274	8	56	99%	-0.8%	Direct Carbon Costs	-8.0%	-0.5%	Direct Carbon Costs	-4.8%	-0.9%	Physical Impact	-1.1%	76.0%	1.5°C
Life BlackRock Continental European Income Fund	Limited Alignment	45	428	472	72	178	100%	36	557	593	42	136	100%	+4.5%	Direct Carbon Costs	-4.9%	+2.4%	Direct Carbon Costs	-3.7%	-0.6%	Physical Impact	-0.8%	83.0%	1.5°C
Life BlackRock European Dynamic	Limited Alignment	192	1461	1653	62	196	100%	72	2866	2937	23	100	99%	-0.4%	Direct Carbon Costs	-6.9%	+0.1%	Direct Carbon Costs	-3.7%	-0.7%	Physical Impact	-0.9%	65.0%	1.5°C
Life BlackRock Gold & General	Limited Alignment	79	140	220	88	324	92%	77	144	221	47	333	92%	-8.6%	Direct Carbon Costs	-30.2%	-5.6%	Direct Carbon Costs	-18.8%	-1.5%	Physical Impact	-1.9%	13.0%	3.6°C
Life BlackRock UK Absolute Alpha	Limited Alignment	34	825	859	38	41	90%	0	314	314	1	2	92%	-6.6%	Direct Carbon Costs	-83.9%	-3.3%	Direct Carbon Costs	-60.6%	0%	Physical Impact	+0.7%	10.0%	1.5°C
Life BNY Mellon Asian Income	Limited Alignment	34	240	274	50	167	98%	36	311	347	44	161	98%	+1%	Direct Carbon Costs	-7.7%	-0.9%	Direct Carbon Costs	-5.4%	-2.2%	Physical Impact	-2.8%	29.0%	2.2°C

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 (%)		
Life BNY Mellon Emerging Income Fund	Limited Alignment	12	113	125	36	128	99%	8	104	111	29	118	100%	-1.5%	Direct Carbon Costs	-11.0%	-1.3%	Direct Carbon Costs	-5.5%	-2.3%	Physical Impact	-2.9%	38.0%	2.2°C
Life BNY Mellon Global Income Fund	Limited Alignment	401	4568	4969	76	134	100%	435	3580	4015	79	166	100%	-0.3%	Direct Carbon Costs	-6.7%	-1.0%	Direct Carbon Costs	-6.1%	-0.8%	Physical Impact	-1.0%	70.0%	1.8°C
Life BNY Mellon International Bond Fund	Limited Alignment	198	88	286	199	199	95%	184	99	284	209	209	98%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	2.0%	1.5°C
Life BNY Mellon Long Term Global Equity	Limited Alignment	13	129	142	13	84	100%	7	74	80	12	72	100%	-2.6%	Direct Carbon Costs	-8.1%	-1.9%	Direct Carbon Costs	-5.9%	-1.0%	Physical Impact	-1.2%	60.0%	1.9°C
Life BNY Mellon Multi-Asset Growth Fund	Limited Alignment	359	5009	5368	51	93	100%	375	4071	4446	46	100	98%	+5.5%	Direct Carbon Costs	-2.2%	+3.5%	Direct Carbon Costs	-2.1%	-1.0%	Physical Impact	-1.2%	51.0%	1.9°C
Life BNY Mellon Real Return	Limited Alignment	58	237	295	81	138	98%	96	358	453	139	207	95%	-3.3%	Direct Carbon Costs	-7.6%	-2.3%	Direct Carbon Costs	-5.2%	-0.7%	Physical Impact	-0.8%	50.0%	1.9°C
Life BNY Mellon UK Equity Fund	Limited Alignment	15	225	239	86	86	100%	15	159	174	116	113	99%	-4.2%	Direct Carbon Costs	-15.9%	-3.6%	Direct Carbon Costs	-11.5%	+0.4%	Physical Impact	0%	52.0%	6°C
Life CT European Select Fund	Limited Alignment	35	516	552	22	65	100%	19	675	694	14	50	100%	-0.8%	Direct Carbon Costs	-5.6%	-0.7%	Direct Carbon Costs	-3.6%	-0.8%	Physical Impact	-1.0%	86.0%	1.5°C
Life CT Global Select Fund	Limited Alignment	74	514	587	35	122	100%	44	420	463	20	97	100%	-3.9%	Direct Carbon Costs	-10.0%	-3.3%	Direct Carbon Costs	-7.6%	-1.2%	Physical Impact	-1.4%	73.0%	1.5°C
Life CT UK Equity Income Fund	Limited Alignment	178	4013	4191	31	42	100%	113	4947	5060	22	32	99%	+0.4%	Direct Carbon Costs	-11.1%	+0.2%	Direct Carbon Costs	-7.2%	-0.5%	Physical Impact	-0.7%	82.0%	1.5°C
Life CT UK Fund	Limited Alignment	43	615	658	70	94	100%	37	580	617	62	99	98%	-1.9%	Direct Carbon Costs	-10.0%	-1.1%	Direct Carbon Costs	-6.4%	-0.6%	Physical Impact	-0.9%	71.0%	5.9°C
Life CT UK Property Feeder	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Life Elite Alternatives	Limited Alignment	709	1032	1741	156	267	97%	728	1042	1771	132	285	97%	-2.8%	Direct Carbon Costs	-8.9%	-2.2%	Direct Carbon Costs	-6.9%	-0.7%	Physical Impact	-0.9%	45.0%	1.5°C
Life Elite Asia Pacific	Limited Alignment	394	1983	2377	137	226	99%	471	1955	2426	143	298	99%	-5.0%	Direct Carbon Costs	-15.1%	-3.9%	Direct Carbon Costs	-8.9%	-2.1%	Physical Impact	-2.6%	28.0%	2.3°C
Life Elite Balanced Managed Fund	Limited Alignment	1992	16082	18074	74	130	97%	1920	20063	21982	66	126	97%	-1.1%	Direct Carbon Costs	-6.7%	-0.9%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-0.8%	55.0%	1.9°C
Life Elite Bond	Limited Alignment	3979	13317	17297	122	149	89%	4081	13191	17271	127	161	90%	-0.8%	Direct Carbon Costs	-1.2%	-0.4%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	34.0%	1.9°C
Life Elite Cautious Managed Fund	Limited Alignment	2997	18312	21309	89	130	94%	2956	21117	24072	86	138	95%	-1.1%	Direct Carbon Costs	-4.9%	-0.8%	Direct Carbon Costs	-3.5%	-0.4%	Physical Impact	-0.6%	50.0%	2°C
Life Elite Defensive Managed	Limited Alignment	1120	5196	6316	101	140	92%	1098	5742	6840	99	147	93%	-1.0%	Direct Carbon Costs	-3.4%	-0.6%	Direct Carbon Costs	-2.4%	-0.3%	Physical Impact	-0.4%	43.0%	1.9°C
Life Elite Diversified Market 2	Limited Alignment	72	243	315	123	163	97%	73	225	298	129	174	96%	-1.1%	Direct Carbon Costs	-2.7%	-0.6%	Direct Carbon Costs	-1.8%	-0.2%	Physical Impact	-0.3%	46.0%	1.7°C
Life Elite Diversified Market 3	Limited Alignment	115	535	650	113	165	97%	131	621	752	108	172	96%	-1.5%	Direct Carbon Costs	-5.0%	-1.0%	Direct Carbon Costs	-3.4%	-0.5%	Physical Impact	-0.6%	48.0%	1.7°C
Life Elite Diversified Market 4	Limited Alignment	388	2195	2583	107	167	97%	381	2323	2704	96	170	96%	-1.8%	Direct Carbon Costs	-6.6%	-1.3%	Direct Carbon Costs	-4.6%	-0.7%	Physical Impact	-0.9%	49.0%	1.7°C
Life Elite Diversified Market 5	Limited Alignment	204	1346	1550	97	165	98%	218	1640	1858	85	170	97%	-2.1%	Direct Carbon Costs	-8.1%	-1.6%	Direct Carbon Costs	-5.6%	-0.8%	Physical Impact	-1.1%	50.0%	1.7°C
Life Elite Diversified Market 6	Limited Alignment	75	764	839	67	145	100%	56	643	700	62	155	99%	-2.4%	Direct Carbon Costs	-9.9%	-1.9%	Direct Carbon Costs	-6.9%	-1.1%	Physical Impact	-1.4%	53.0%	1.7°C
Life Elite European Equity	Limited Alignment	914	8741	9655	80	123	99%	728	8971	9700	62	123	100%	-1.5%	Direct Carbon Costs	-9.0%	-1.3%	Direct Carbon Costs	-5.9%	-0.6%	Physical Impact	-0.8%	68.0%	2°C
Life Elite Extra Cautious Managed	Limited Alignment	188	1015	1204	94	133	93%	191	1172	1363	93	142	94%	-1.0%	Direct Carbon Costs	-4.2%	-0.7%	Direct Carbon Costs	-2.9%	-0.4%	Physical Impact	-0.5%	47.0%	2°C
Life Elite Extra Defensive Managed	Limited Alignment	116	498	614	104	139	91%	110	499	609	106	151	92%	-0.9%	Direct Carbon Costs	-2.8%	-0.6%	Direct Carbon Costs	-1.9%	-0.2%	Physical Impact	-0.3%	40.0%	1.9°C
Life Elite Global Emerging Markets	Limited Alignment	199	1128	1327	136	334	97%	131	862	993	110	276	99%	-6.5%	Direct Carbon Costs	-16.1%	-4.4%	Direct Carbon Costs	-9.3%	-1.9%	Physical Impact	-2.4%	22.0%	3.1°C
Life Elite Global Equity	Limited Alignment	173	1772	1945	57	138	99%	134	1831	1965	45	119	99%	-0.6%	Direct Carbon Costs	-7.6%	-0.7%	Direct Carbon Costs	-5.7%	-0.9%	Physical Impact	-1.1%	58.0%	1.7°C
Life Elite International	Limited Alignment	131	1237	1368	57	150	100%	92	1086	1177	44	125	100%	-0.5%	Direct Carbon Costs	-7.4%	-0.7%	Direct Carbon Costs	-5.6%	-0.9%	Physical Impact	-1.2%	57.0%	1.6°C
Life Elite Japan Fund	Limited Alignment	208	4190	4398	68	84	99%	220	5661	5881	60	83	100%	-3.5%	Direct Carbon Costs	-13.3%	-3.0%	Direct Carbon Costs	-10.0%	-1.2%	Physical Impact	-1.7%	46.0%	1.5°C
Life Elite North American Equity	Limited Alignment	702	7230	7932	38	154	100%	507	7425	7932	24	107	100%	+0.7%	Direct Carbon Costs	-5.5%	+0.2%	Direct Carbon Costs	-4.7%	-1.0%	Physical Impact	-1.2%	57.0%	1.6°C
Life Elite Stockmarket Managed Fund	Limited Alignment	324	2763	3087	71	129	98%	298	3346	3644	62	128	98%	-1.2%	Direct Carbon Costs	-7.3%	-1.0%	Direct Carbon Costs	-5.3%	-0.7%	Physical Impact	-0.9%	55.0%	1.9°C
Life Elite UK Equity	Limited Alignment	1253	20585	21839	50	66	99%	1065	29422	30487	44	70	98%	-1.3%	Direct Carbon Costs	-9.1%	-0.9%	Direct Carbon Costs	-6.1%	-0.5%	Physical Impact	-0.8%	68.0%	4.7°C
Life Federated Hermes Asia ex-Japan Equity Fund	Limited Alignment	169	412	581	291	338	100%	289	511	800	417	623	100%	-7.6%	Direct Carbon Costs	-17.1%	-5.3%	Direct Carbon Costs	-10.2%	-1.9%	Physical Impact	-2.4%	23.0%	2.3°C
Life Federated Hermes US SMID Equity Fund	Limited Alignment	66	767	833	35	141	100%	72	856	928	34	128	100%	-3.6%	Direct Carbon Costs	-13.7%	-3.2%	Direct Carbon Costs	-11.0%	-0.9%	Physical Impact	-1.1%	24.0%	2.2°C
Life Fidelity American Fund	Limited Alignment	13	88	100	10	50	100%	40	329	369	28	146	100%	+0.4%	Direct Carbon Costs	-3.4%	-0.1%	Direct Carbon Costs	-2.9%	-0.9%	Physical Impact	-1.2%	70.0%	1.6°C
Life Fidelity Asia Pacific Opportunities	Limited Alignment	252	1121	1373	169	219	99%	43	345	388	31	98	96%	-4.7%	Direct Carbon Costs	-12.5%	-3.8%	Direct Carbon Costs	-7.3%	-2.1%	Physical Impact	-2.6%	37.0%	1.7°C
Life Fidelity Emerging Markets Fund	Limited Alignment	30	304	334	29	88	92%	37	289	327	33	148	98%	-5.1%	Direct Carbon Costs	-14.9%	-2.8%	Direct Carbon Costs	-7.8%	-1.7%	Physical Impact	-2.1%	20.0%	2.1°C
Life Fidelity Enhanced Income Fund	Limited Alignment	28	421	449	74	111	100%	21	403	424	55	93	95%	-4.3%	Direct Carbon Costs	-13.7%	-2.5%	Direct Carbon Costs	-8.4%	-0.6%	Physical Impact	-0.9%	63.0%	3.2°C
Life Fidelity European Fund (Elite)	Limited Alignment	49	385	433	43	84	100%	42	376	418	36	88	100%	-3.4%	Direct Carbon Costs	-9.3%	-2.2%	Direct Carbon Costs	-5.9%	-0.7%	Physical Impact	-0.9%	81.0%	2.8°C
Life Fidelity Global Dividend Fund	Limited Alignment	16	199	215	32	90	100%	17	356	373	31	106	99%	+15.3%	Direct Carbon Costs	+2.5%	+9.3%	Direct Carbon Costs	-0.8%	-0.7%	Physical Impact	-0.9%	64.0%	1.6°C
Life Fidelity Global Special Situations	Limited Alignment	116	2739	2855	31	108	99%	105	2116	2222	26	106	99%	-3.7%	Direct Carbon Costs	-10.9%	-2.9%	Direct Carbon Costs	-8.2%	-1.1%	Physical Impact	-1.4%	54.0%	1.7°C
Life Fidelity MoneyBuilder Corporate Bond Fund	Limited Alignment	45	630	675	41	78	65%	41	401	442	37	107	72%	-0.8%	Direct Carbon Costs	-1.6%	-0.2%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	37.0%	2.4°C
Life Fidelity Special Situations Fund	Limited Alignment	74	2569	2642	31	54	96%	92	3925	4017	31	60	96%	+1.3%	Direct Carbon Costs	-10.4%	+0.6%	Direct Carbon Costs	-6.7%	-0.5%	Physical Impact	-0.7%	61.0%	1.5°C
Life First Sentier Global Listed Infrastructure Fd	Limited Alignment	422	1203	1625	216	1035	96%	357	973	1330	198	1073	96%	-4.6%	Direct Carbon Costs	-16.5%	-6.9%	Direct Carbon Costs	-17.5%	-1.1%	Physical Impact	-1.5%	36.0%	1.7°C
Life Fixed Interest	Limited Alignment	180	122	302	120	120	100%	191	131	322	130	130	100%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	-	-
Life FP Foresight Diversified Real Assets Fund	Limited Alignment	113	133	246	131	246	98%	49	80	129	94	286	98%	-9.7%	Direct Carbon Costs	-15.3%	-7.8%	Direct Carbon Costs	-11.9%	-0.6%	Physical Impact	-0.9%	72.0%	2.2°C
Life FTF ClearBridge UK Mid Cap Fund	Limited Alignment	33	1046	1079	22	32	97%	22	1137	1159	17	32	100%	+0.2%	Direct Carbon Costs	-13.1%	0%	Direct Carbon Costs	-8.1%	-0.4%	Physical Impact	-0.6%	77.0%	1.5°C
Life FTF ClearBridge UK Smaller Companies Fund	Limited Alignment	25	868	893	20	25	85%	12	800	812	14	22	88%	+1.8%	Direct Carbon Costs	-7.1%	+1.2%	Direct Carbon Costs	-4.4%	-0.4%	Physical Impact	-0.6%	39.0%	1.9°C
Life GAM Star China Equity	Limited Alignment	2	29	31	34	84	100%	3	20	23	53	140	100%	+4.5%	Direct Carbon Costs	-4.2%	+2.2%	Direct Carbon Costs	-0.9%	-1.8%	Physical Impact	-2.6%	21.0%	1.7°C
Life HSBC American Index	Limited Alignment	166	1956	2122	29	107	100%	160	1910	2070	27	107	100%	-0.9%	Direct Carbon Costs	-6.3%	-0.8%	Direct Carbon Costs	-5.0%	-1.0%	Physical Impact	-1.2%	63.0%	1.7°C
Life HSBC European Index	Limited Alignment	70	892	962	66	103	100%	73	1090	1163	52	113	100%	-1.1%	Direct Carbon Costs	-9.0%	-1.2%	Direct Carbon Costs	-6.2%	-0.7%	Physical Impact	-0.9%	72.0%	1.9°C
Life HSBC Japan Index	Limited Alignment	44	764	808	76	90	100%	49	929	978	72	97	100%	-4.9%	Direct Carbon Costs	-14.5%	-4.1%	Direct Carbon Costs	-11.1%	-1.2%	Physical Impact	-1.7%	51.0%	1.5°C
Life HSBC Pacific Index Fund	Limited Alignment	51	380	431	104	248	99%	54	448	503	87	230	99%	-5.4%	Direct Carbon Costs	-16.6%	-4.2%	Direct Carbon Costs	-11.1%	-1.8%	Physical Impact	-2.2%	26.0%	2°C
Life IFSL Evenlode Income	Limited Alignment	14	824	838	4	10	100%	19	1445	1464	6	22	96%	-0.5%	Direct Carbon Costs	-5.5%	-0.5%	Direct Carbon Costs	-3.9%	-0.7%	Physical Impact	-0.9%	80.0%	1.5°C
Life Invesco Corporate Bond Fund (UK)	Limited Alignment	142	1828	1971	44	71	94%	114	1717	1831	39	79	92%	-0.3%	Direct Carbon Costs	-0.8%	0%	Direct Carbon Costs	-0.4%	0%	Physical Impact	0%	54.0%	2.1°C
Life Invesco Distribution Fund (UK)	Limited Alignment	465	4284	4750	64	89	91%	357	4794	5151	49	96	86%	-1.1%	Direct Carbon Costs	-5.4%	-0.9%	Direct Carbon Costs	-3.9%	-0.4%	Physical Impact	-0.5%	51.0%	2.1°C
Life Invesco European Equity Fund (UK)	Limited Alignment	334	2109	2442	189	146	100%	266	2049	2315	136	154	100%	-0.3%	Direct Carbon Costs	-7.8%	-0.9%	Direct Carbon Costs	-5.5%	-0.2%	Physical Impact	-0.5%	71.0%	2.7°C
Life Invesco European Smaller Companies (UK)	Limited Alignment	0	1	1	52	81	100%	88	427	514	79	172	100%	-4.7%	Direct Carbon Costs	-14.0%	-3.4%	Direct Carbon Costs	-8.9%	-0.4%	Physical Impact	-0.6%	43.0%	1.5°C
Life Invesco Japanese Equity Advantage Fund (UK)	Limited Alignment	1	18	19	44	92	100%	0	6	6	43	89	100%	-3.4%	Direct Carbon Costs	-13.7%	-2.7%	Direct Carbon Costs	-9.4%	-1.3%	Physical Impact	-1.7%	38.0%	1.5°C
Life Invesco UK Equity High Income Fund (UK)	Limited Alignment	340	3965	4305	81	130	99%	378	5082	5460	77	156	96%	+3.5%	Direct Carbon Costs	-11.3%	+1.7%	Direct Carbon Costs	-8.7%	-0.6%	Physical Impact	-0.8%	60.0%	6°C
Life iShares Continental European Equity Idx Fund	Limited Alignment	474	5718	6192	72	110	100%	399	5563	5962	56	120	100%	-1.4%	Direct Carbon Costs	-9.3%	-1.4%	Direct Carbon Costs	-6.3%	-0.7%	Physical Impact	-0.9%	71.0%	2°C
Life iShares Corporate Bond Index Fund	Limited Alignment	45	570	616	35	67	86%	37	640	677	27	68	87%	-0.6%	Direct Carbon Costs	-1.3%	-0.2%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	44.0%	1.9°C
Life iShares Emerging Markets Equity Index Fund	Limited Alignment	186	973	1159	175	480	99%	87	474	561	161	453	99%	-6.6%	Direct Carbon Costs	-16.9%	-5.0%	Direct Carbon Costs	-9.6%	-2.4%	Physical Impact	-2.9%	25.0%	3.7°C
Life iShares Envirnmnt & Low Carb Tilt Real Estate	Limited Alignment	1	4	5	5	57	100%	1	5	5	5	58	99%	-5.3%	Direct Carbon Costs	-17.4%	-3.9%	Direct Carbon Costs	-13.8%	-1.6%	Physical Impact	-2.2%	58.0%	1.6°C
Life iShares ESG Screened Overseas Corp Bond Indx	Limited Alignment	27	382	409	33	81	97%	23	409	432	26	76	97%	-0.8%	Direct Carbon Costs	-1.3%	-0.4%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	49.0%	1.5°C
Life iShares Index Linked Gilt Index Fund	Limited Alignment	202	135	337	120	120	100%	206	142	349	130	130	100%	-0.8%	Sovereign	-0.8%	-0.5%	Sovereign	-0.5%	-0.2%	Sovereign	-0.2%	12.0%	1.5°C
Life iShares Japan Equity Index Fund	Limited Alignment	149	2586	2735	75	90	100%	174	3361	3535	71	97	100%	-4.9%	Direct Carbon Costs	-14.6%	-4.1%	Direct Carbon Costs	-11.2%	-1.2%	Physical Impact	-1.7%	52.0%	1.5°C
Life iShares North American Equity Index Fund	Limited Alignment	476	5615	6091	29	111	100%	433	5101	5534	28	116	100%	-1.4%	Direct Carbon Costs	-6.9%	-1.2%	Direct Carbon Costs	-5.5%	-1.0%	Physical Impact	-1.2%	61.0%	1.7°C
Life iShares Overseas Government Bond Index Fund	Limited Alignment	162	54	215	231	231	100%	241	87	328	250	250	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	12.0%	1.5°C
Life iShares Pacific ex Japan Equity Index Fund	Limited Alignment	188	1408	1596	103	248	99%	79	641	720	89	233	99%	-5.3%	Direct Carbon Costs	-16.5%	-4.1%	Direct Carbon Costs	-11.0%	-1.8%	Physical Impact	-2.2%	27.0%	2°C
Life iShares UK Equity Index Fund	Limited Alignment	974	13894	14868	74	100	100%	934	16230	17164	66	104	98%	-1.0%	Direct Carbon Costs	-10.0%	-0.8%	Direct Carbon Costs	-6.9%	-0.6%	Physical Impact	-0.9%	60.0%	4.8°C
Life iShares UK Gilts All Stocks Index Fund	Limited Alignment	172	116	288	120	120	100%	177	122	299	130	130	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	12.0%	1.5°C
Life Janus Henderson Cautious Managed Fund	Limited Alignment	121	1411	1532	67	89	91%	99	1550	1649	50	88	89%	-0.9%	Direct Carbon Costs	-6.5%	-0.5%	Direct Carbon Costs	-4.2%	-0.3%	Physical Impact	-0.5%	52.0%	3.1°C
Life Janus Henderson European Select Opportunities	Limited Alignment	129	1071	1201	92	187	100%	81	1262	1342	48	132	100%	-1.3%	Direct Carbon Costs	-10.9%	-1.5%	Direct Carbon Costs	-8.0%	-0.7%	Physical Impact	-0.9%	61.0%	1.8°C
Life JPM Emerging Markets Income	Limited Alignment	17	235	252	38	102	100%	32	422	454	55	142	100%	-3.5%	Direct Carbon Costs	-14.0%	-3.1%	Direct Carbon Costs	-8.4%	-1.8%	Physical Impact	-2.3%	31.0%	5°C
Life JPM Natural Resources	Limited Alignment	60	634	694	263	518	100%	73	555	628	262	626	100%	-29.9%	Direct Carbon Costs	-43.0%	-19.3%	Direct Carbon Costs	-28.0%	-1.1%	Physical Impact	-1.5%	9.0%	6°C
Life JPM US Equity Income	Limited Alignment	164	1443	1608	48	228	100%	62	630	692	45	248	100%	-8.8%	Direct Carbon Costs	-14.4%	-6.7%	Direct Carbon Costs	-11.4%	-0.9%	Physical Impact	-1.2%	56.0%	2.1°C
Life JPM US Select Fund	Limited Alignment	114	3201	3314	22	116	100%	114	2378	2492	20	142	100%	-3.3%	Direct Carbon Costs	-7.9%	-3.0%	Direct Carbon Costs	-6.4%	-1.0%	Physical Impact	-1.2%	65.0%	1.5°C
Life Jupiter Corporate Bond Fund	Limited Alignment	32	305	337	43	90	82%	33	279	311	51	87	78%	-1.0%	Direct Carbon Costs	-1.6%	-0.4%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	26.0%	1.6°C
Life Jupiter Ecology Fund	Limited Alignment	56	812	868	87	248	100%	34	538	571	61	225	100%	+7%	Direct Carbon Costs	-6.8%	+5.7%	Direct Carbon Costs	-4.4%	-1.0%	Physical Impact	-1.3%	77.0%	2.1°C

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	
		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)
Fund Name		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 (%)		
Life Jupiter Financial Opportunities	Limited Alignment	1	67	67	3	10	94%	0	206	206	0	1	95%	-0.2%	Direct Carbon Costs	-0.7%	-0.2%	Direct Carbon Costs	-0.6%	-0.5%	Physical Impact	-0.7%	11.0%	1.5°C
Life Jupiter Global Emerging Markets	Limited Alignment	0	2	2	6	39	100%	1	6	7	69	199	97%	-6.7%	Direct Carbon Costs	-18.3%	-5.4%	Direct Carbon Costs	-10.6%	-1.9%	Physical Impact	-2.4%	24.0%	2°C
Life Jupiter Japan Income	Limited Alignment	32	860	892	34	64	96%	41	1340	1381	36	61	99%	-2.7%	Direct Carbon Costs	-12.1%	-2.3%	Direct Carbon Costs	-9.0%	-1.4%	Physical Impact	-1.8%	52.0%	1.5°C
Life Jupiter Merlin Monthly Income Select	Limited Alignment	174	1161	1335	95	141	87%	142	1292	1434	80	149	85%	-2.5%	Direct Carbon Costs	-6.5%	-1.5%	Direct Carbon Costs	-4.1%	-0.5%	Physical Impact	-0.7%	42.0%	1.7°C
Life Jupiter UK Alpha Fund	Limited Alignment	97	1558	1654	92	108	100%	96	1467	1562	81	121	98%	-1.2%	Direct Carbon Costs	-15.1%	-1.2%	Direct Carbon Costs	-10.9%	-0.6%	Physical Impact	-0.8%	59.0%	6°C
Life Jupiter UK Dynamic Equity Fund	Limited Alignment	275	3715	3991	85	99	100%	172	5272	5444	52	69	95%	-2.9%	Direct Carbon Costs	-14.4%	-1.3%	Direct Carbon Costs	-8.5%	-0.4%	Physical Impact	-0.7%	60.0%	6°C
Life L&G All Stocks Gilt Index Trust	Limited Alignment	1	0	1	120	120	100%	1	0	1	129	129	100%	-0.3%	Sovereign	-0.3%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	5.0%	1.5°C
Life Legal & General Property Feeder Fund	Limited Alignment	10	53	63	6	64	100%	7	175	182	5	48	99%	-5.2%	Direct Carbon Costs	-15.7%	-3.9%	Direct Carbon Costs	-12.3%	-1.7%	Physical Impact	-2.3%	59.0%	1.5°C
Life LF Equity Income Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Life Liontrust MA Blended Growth Fund	Limited Alignment	109	954	1063	81	165	96%	126	1038	1164	87	199	97%	-3.3%	Direct Carbon Costs	-10.8%	-2.7%	Direct Carbon Costs	-7.5%	-1.1%	Physical Impact	-1.4%	48.0%	2.1°C
Life Liontrust MA Blended Intermediate Fund	Limited Alignment	562	4681	5242	77	150	90%	584	4700	5284	83	182	94%	-2.8%	Direct Carbon Costs	-8.8%	-2.2%	Direct Carbon Costs	-6.1%	-0.9%	Physical Impact	-1.1%	46.0%	2°C
Life Liontrust MA Blended Moderate Fund	Limited Alignment	517	3408	3925	87	166	89%	529	3592	4120	91	179	93%	-2.4%	Direct Carbon Costs	-7.4%	-1.9%	Direct Carbon Costs	-5.1%	-0.7%	Physical Impact	-0.9%	44.0%	2°C
Life Liontrust MA Blended Progressive Fund	Limited Alignment	247	2148	2395	77	151	93%	267	2183	2450	84	189	96%	-3.1%	Direct Carbon Costs	-9.9%	-2.5%	Direct Carbon Costs	-6.9%	-1.0%	Physical Impact	-1.3%	47.0%	2.1°C
Life Liontrust MA Blended Reserve Fund	Limited Alignment	43	242	286	92	176	89%	35	202	237	97	177	93%	-2.0%	Direct Carbon Costs	-6.1%	-1.6%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-0.7%	42.0%	2°C
Life Liontrust MA Dynamic Passive Growth Fund	Limited Alignment	179	1547	1726	91	214	99%	329	2818	3147	82	207	99%	-3.0%	Direct Carbon Costs	-10.7%	-2.4%	Direct Carbon Costs	-7.3%	-1.2%	Physical Impact	-1.5%	47.0%	2°C
Life Liontrust MA Dynamic Passive Intermediate Fd	Limited Alignment	924	7654	8578	83	184	95%	925	7819	8745	78	188	96%	-2.6%	Direct Carbon Costs	-8.6%	-2.0%	Direct Carbon Costs	-5.9%	-0.9%	Physical Impact	-1.2%	46.0%	2°C
Life Liontrust MA Dynamic Passive Moderate Fund	Limited Alignment	688	4704	5393	90	188	95%	718	5063	5781	87	186	96%	-2.3%	Direct Carbon Costs	-7.3%	-1.8%	Direct Carbon Costs	-5.0%	-0.8%	Physical Impact	-1.0%	45.0%	2°C
Life Liontrust MA Dynamic Passive Progressive Fund	Limited Alignment	275	2340	2615	86	194	96%	290	2526	2816	79	196	97%	-2.8%	Direct Carbon Costs	-9.7%	-2.3%	Direct Carbon Costs	-6.7%	-1.0%	Physical Impact	-1.3%	47.0%	2°C
Life Liontrust MA Dynamic Passive Reserve Fund	Limited Alignment	147	873	1020	93	187	95%	172	988	1161	94	186	96%	-2.0%	Direct Carbon Costs	-6.2%	-1.6%	Direct Carbon Costs	-4.3%	-0.6%	Physical Impact	-0.8%	44.0%	2°C
Life Liontrust MA Dynamic Prudent Fund	Limited Alignment	29	161	190	96	185	96%	28	164	193	93	177	96%	-2.0%	Direct Carbon Costs	-5.5%	-1.5%	Direct Carbon Costs	-3.9%	-0.5%	Physical Impact	-0.6%	39.0%	2°C
Life Liontrust MA Explorer 100 Fund	Limited Alignment	19	206	225	59	100	99%	16	169	185	70	148	98%	-2.5%	Direct Carbon Costs	-10.6%	-2.1%	Direct Carbon Costs	-7.6%	-0.9%	Physical Impact	-1.1%	56.0%	2.2°C
Life Liontrust MA Explorer 35 Fund	Limited Alignment	113	445	558	123	164	88%	100	543	643	113	171	90%	-1.5%	Direct Carbon Costs	-5.0%	-1.2%	Direct Carbon Costs	-3.6%	-0.4%	Physical Impact	-0.5%	44.0%	2°C
Life Liontrust MA Explorer 70 Fund	Limited Alignment	562	3852	4414	85	129	94%	587	4621	5208	90	165	94%	-2.2%	Direct Carbon Costs	-8.4%	-1.8%	Direct Carbon Costs	-6.0%	-0.7%	Physical Impact	-0.9%	51.0%	2.1°C
Life Liontrust MA Explorer 85 Fund	Limited Alignment	79	670	749	72	117	97%	89	821	910	79	161	96%	-2.4%	Direct Carbon Costs	-9.6%	-2.0%	Direct Carbon Costs	-6.9%	-0.8%	Physical Impact	-1.0%	53.0%	2.2°C
Life Liontrust MA Explorer Income 45 Fund	Limited Alignment	106	490	596	112	156	89%	104	629	734	108	174	91%	-1.8%	Direct Carbon Costs	-6.2%	-1.4%	Direct Carbon Costs	-4.4%	-0.5%	Physical Impact	-0.6%	46.0%	2°C
Life Liontrust MA Explorer Income 60 Fund	Limited Alignment	1075	6143	7218	97	140	92%	1022	7326	8349	97	169	93%	-2.1%	Direct Carbon Costs	-7.6%	-1.7%	Direct Carbon Costs	-5.5%	-0.6%	Physical Impact	-0.8%	49.0%	2.1°C
Life Liontrust MA Monthly High Income Fund	Limited Alignment	105	459	564	121	186	85%	68	468	536	98	149	86%	-1.3%	Direct Carbon Costs	-4.3%	-1.0%	Direct Carbon Costs	-3.1%	-0.4%	Physical Impact	-0.5%	41.0%	1.9°C
Life Liontrust MA UK Equity Fund	Limited Alignment	2	31	33	53	66	99%	5	108	113	48	75	97%	+0.1%	Direct Carbon Costs	-9.0%	-0.1%	Direct Carbon Costs	-6.2%	-0.4%	Physical Impact	-0.6%	65.0%	3.8°C
Life Liontrust Strategic Bond Fund	Limited Alignment	170	1212	1382	106	121	85%	45	911	956	29	104	84%	-1.1%	Direct Carbon Costs	-1.6%	-0.3%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	50.0%	1.5°C
Life M&G Corporate Bond (FOF)	Limited Alignment	151	1131	1283	53	93	92%	152	1134	1286	56	116	92%	-0.8%	Direct Carbon Costs	-1.6%	-0.2%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	46.0%	2.7°C
Life M&G Corporate Bond (I) Fund	Limited Alignment	152	1137	1289	53	93	92%	156	1162	1318	56	116	92%	-0.8%	Direct Carbon Costs	-1.6%	-0.2%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	46.0%	2.7°C
Life M&G Gilt & Fixed Interest Income Fund	Limited Alignment	239	163	402	120	120	100%	267	183	450	130	130	100%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	-	-
Life M&G Global Convertibles	Limited Alignment	1	22	23	28	61	97%	1	14	15	13	45	97%	+0.7%	Direct Carbon Costs	-19.4%	+0.6%	Direct Carbon Costs	-11.1%	-1.1%	Physical Impact	-1.3%	29.0%	1.5°C
Life M&G Global Dividend Fund	Limited Alignment	150	1179	1329	73	176	100%	152	1108	1259	65	168	100%	-9.1%	Direct Carbon Costs	-16.5%	-5.8%	Direct Carbon Costs	-11.5%	-1.1%	Physical Impact	-1.4%	60.0%	1.5°C
Life M&G Global Emerging Markets	Limited Alignment	32	475	508	74	120	98%	38	774	812	60	110	97%	+0.7%	Direct Carbon Costs	-9.4%	-0.4%	Direct Carbon Costs	-4.8%	-1.9%	Physical Impact	-2.4%	28.0%	2°C
Life M&G Optimal Income Fund	Limited Alignment	218	437	655	129	138	96%	253	359	612	151	160	96%	-0.6%	Sovereign	-0.7%	-0.3%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	42.0%	1.9°C
Life M&G UK Inflation Linked Corporate Bond Fund	Limited Alignment	36	114	150	73	81	99%	28	43	71	92	101	98%	0%	Sovereign	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	38.0%	1.5°C
Life Man Asia (ex Japan) Equity Fund	Limited Alignment	-	-	-	-	-	-	11	297	308	19	84	100%	-1.7%	Direct Carbon Costs	-14.4%	-1.5%	Direct Carbon Costs	-7.3%	-2.0%	Physical Impact	-2.6%	32.0%	1.6°C
Life Man Japan CoreAlpha Fund	Limited Alignment	69	1215	1284	93	94	100%	87	1802	1889	102	110	100%	-9.4%	Direct Carbon Costs	-20.4%	-7.4%	Direct Carbon Costs	-15.6%	-1.0%	Physical Impact	-1.4%	43.0%	1.6°C
Life MI Chelverton UK Equity Income Fund	Limited Alignment	97	2864	2962	60	84	95%	61	4076	4137	41	91	97%	+1.3%	Direct Carbon Costs	-7.6%	+0.8%	Direct Carbon Costs	-4.7%	-0.3%	Physical Impact	-0.4%	51.0%	1.5°C
Life MI Verbatim Portfolio 3	Limited Alignment	1	8	10	103	170	96%	2	11	12	95	179	96%	-2.7%	Direct Carbon Costs	-7.9%	-1.7%	Direct Carbon Costs	-5.0%	-0.6%	Physical Impact	-0.7%	40.0%	2.1°C
Life MI Verbatim Portfolio 4	Limited Alignment	19	114	133	104	172	97%	13	93	106	96	186	96%	-2.8%	Direct Carbon Costs	-8.7%	-1.8%	Direct Carbon Costs	-5.6%	-0.7%	Physical Impact	-0.9%	42.0%	2°C
Life MI Verbatim Portfolio 5 Growth	Limited Alignment	45	298	343	95	164	98%	30	244	274	87	172	97%	-2.7%	Direct Carbon Costs	-9.2%	-1.8%	Direct Carbon Costs	-6.1%	-0.8%	Physical Impact	-1.0%	44.0%	2°C
Life MI Verbatim Portfolio 6	Limited Alignment	5	34	40	93	163	98%	1	11	13	84	171	97%	-2.5%	Direct Carbon Costs	-9.7%	-1.8%	Direct Carbon Costs	-6.4%	-0.9%	Physical Impact	-1.1%	45.0%	1.9°C
Life Money Market	Limited Alignment	31	2213	2244	5	6	88%	1	2353	2354	0	1	84%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	13.0%	1.5°C
Life Morant Wright Fuji Yield	Limited Alignment	82	1691	1773	124	134	100%	78	2219	2297	97	120	100%	-3.5%	Direct Carbon Costs	-14.4%	-3.0%	Direct Carbon Costs	-11.2%	-1.2%	Physical Impact	-1.6%	29.0%	1.7°C
Life Ninety One Emerging Markets Blended Debt	Limited Alignment	16	18	34	437	481	90%	10	11	22	393	494	89%	-1.4%	Direct Carbon Costs	-1.6%	-0.5%	Direct Carbon Costs	-0.7%	0%	Sovereign	-0.1%	12.0%	6°C
Life Ninety One Global Income Opportunities	Limited Alignment	880	1013	1893	212	234	99%	699	936	1635	181	206	98%	+4.1%	Direct Carbon Costs	-0.6%	+2.7%	Direct Carbon Costs	-0.3%	-0.3%	Physical Impact	-0.4%	61.0%	1.5°C
Life Ninety One UK Special Situations Fund	Limited Alignment	40	695	735	56	44	98%	32	793	825	36	32	95%	-1.5%	Direct Carbon Costs	-13.2%	-1.1%	Direct Carbon Costs	-8.6%	-0.6%	Physical Impact	-0.8%	60.0%	1.5°C
Life Premier Miton Alternative Investment	Limited Alignment	40	69	109	119	134	95%	31	133	164	75	80	88%	-0.8%	Direct Carbon Costs	-2.6%	-0.6%	Direct Carbon Costs	-1.5%	+0.1%	Physical Impact	0%	19.0%	1.5°C
Life Royal London Corporate Bond Monthly Income	Limited Alignment	0	4	5	32	52	60%	0	3	4	29	56	65%	-0.3%	Direct Carbon Costs	-0.8%	-0.1%	Direct Carbon Costs	-0.5%	0%	Physical Impact	0%	22.0%	2.2°C
Life Royal London Global Index Linked	Limited Alignment	289	103	392	209	209	100%	598	215	814	236	236	100%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	-	-
Life Royal London Sterling Credit	Limited Alignment	110	2418	2528	26	40	67%	64	1825	1888	21	49	69%	-0.5%	Direct Carbon Costs	-1.2%	-0.2%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	24.0%	1.6°C
Life Royal London Sustainable Diversified	Limited Alignment	9	212	221	18	68	87%	7	254	261	14	56	86%	-1.0%	Direct Carbon Costs	-5.8%	-0.8%	Direct Carbon Costs	-4.1%	-0.7%	Physical Impact	-0.8%	41.0%	1.7°C
Life Royal London Sustainable World	Limited Alignment	2	39	41	15	74	96%	1	58	59	11	57	95%	-1.8%	Direct Carbon Costs	-8.1%	-1.3%	Direct Carbon Costs	-5.6%	-1.0%	Physical Impact	-1.2%	41.0%	1.8°C
Life Royal London UK Income with Growth	Limited Alignment	1	24	26	66	98	90%	1	23	24	50	68	89%	-2.3%	Direct Carbon Costs	-8.9%	-1.4%	Direct Carbon Costs	-5.6%	-0.3%	Physical Impact	-0.5%	54.0%	6°C
Life Schroder Asian Income Fund	Limited Alignment	17	260	277	50	100	100%	22	367	389	39	120	100%	-1.8%	Direct Carbon Costs	-14.2%	-1.6%	Direct Carbon Costs	-9.0%	-2.0%	Physical Impact	-2.5%	32.0%	2.2°C
Life Schroder European Climate Transition Fund	Limited Alignment	2	60	62	33	46	100%	2	37	39	30	52	100%	+3.5%	Direct Carbon Costs	-6.6%	+2%	Direct Carbon Costs	-4.2%	-0.7%	Physical Impact	-0.9%	81.0%	1.5°C
Life Schroder European Recovery	Limited Alignment	71	1057	1129	116	98	100%	117	1979	2096	131	136	98%	-9.0%	Direct Carbon Costs	-20.3%	-5.6%	Direct Carbon Costs	-13.3%	-0.3%	Physical Impact	-0.6%	66.0%	2.4°C
Life Schroder Global Cities Real Estate	Limited Alignment	16	92	108	8	92	100%	10	75	85	6	74	100%	-4.7%	Direct Carbon Costs	-16.5%	-3.7%	Direct Carbon Costs	-13.3%	-2.3%	Physical Impact	-3.0%	61.0%	1.7°C
Life Schroder Global Equity Income	Limited Alignment	41	645	686	71	69	100%	59	698	758	101	99	100%	-8.3%	Direct Carbon Costs	-18.3%	-5.4%	Direct Carbon Costs	-12.2%	-0.8%	Physical Impact	-1.1%	67.0%	2.1°C
Life Schroder Global Healthcare	Limited Alignment	1	19	20	5	17	97%	1	13	13	3	21	98%	-0.4%	Direct Carbon Costs	-11.2%	-0.5%	Direct Carbon Costs	-8.1%	-0.7%	Physical Impact	-0.8%	70.0%	1.5°C
Life Schroder Income Maximiser	Limited Alignment	78	1254	1332	82	93	100%	86	1502	1588	72	91	97%	-5.3%	Direct Carbon Costs	-14.0%	-3.9%	Direct Carbon Costs	-9.4%	+0.4%	Physical Impact	0%	67.0%	6°C
Life Schroder ISF Global Recovery	Limited Alignment	193	973	1165	208	216	100%	256	1153	1409	233	321	98%	-9.1%	Direct Carbon Costs	-18.9%	-6.1%	Direct Carbon Costs	-12.9%	-0.9%	Physical Impact	-1.2%	61.0%	2.2°C
Life Schroder Managed Balanced	Limited Alignment	153	1690	1843	61	107	95%	169	1785	1954	54	112	97%	-1.5%	Direct Carbon Costs	-8.2%	-1.2%	Direct Carbon Costs	-5.6%	-0.8%	Physical Impact	-1.1%	53.0%	1.6°C
Life Schroder Prime UK Equity	Limited Alignment	14	256	270	59	76	100%	17	250	268	64	103	96%	+3.2%	Direct Carbon Costs	-6.9%	+1.7%	Direct Carbon Costs	-5.3%	-0.6%	Physical Impact	-0.8%	57.0%	3.9°C
Life Schroder Tokyo Fund	Limited Alignment	94	1086	1180	97	100	97%	66	1335	1402	61	87	99%	-2.9%	Direct Carbon Costs	-14.3%	-2.7%	Direct Carbon Costs	-10.9%	-1.0%	Physical Impact	-1.5%	44.0%	1.5°C
Life Schroder UK Mid 250 Fund	Limited Alignment	35	1326	1361	25	42	99%	32	1278	1310	23	36	100%	+0.5%	Direct Carbon Costs	-10.0%	+0.4%	Direct Carbon Costs	-6.6%	-0.4%	Physical Impact	-0.6%	42.0%	2.9°C
Life Schroder US Mid Cap	Limited Alignment	54	1019	1073	24	66	100%	46	1034	1080	25	101	99%	-6.1%	Direct Carbon Costs	-18.8%	-4.6%	Direct Carbon Costs	-14.3%	-0.9%	Physical Impact	-1.1%	21.0%	3.1°C
Life Stewart Inv Asia Pacific Leaders Fund	Limited Alignment	44	1534	1578	11	47	100%	59	1464	1523	17	62	97%	-2.1%	Direct Carbon Costs	-9.2%	-1.8%	Direct Carbon Costs	-5.1%	-2.4%	Physical Impact	-3.0%	29.0%	2.1°C
Life Stewart Investors Global Emerging Mkt Leaders	Limited Alignment	17	415	432	16	51	100%	16	320	336	19	54	100%	-2.7%	Direct Carbon Costs	-11.8%	-2.3%	Direct Carbon Costs	-6.3%	-2.1%	Physical Impact	-2.6%	26.0%	2°C
Life Vanguard FTSE UK All Share Index UT (Elite)	Limited Alignment	101	1435	1536	74	101	100%	96	1646	1742	66	106	98%	-0.9%	Direct Carbon Costs	-10.0%	-0.7%	Direct Carbon Costs	-7.0%	-0.6%	Physical Impact	-0.8%	59.0%	4.6°C
Life WS Lindsell Train UK Equity	Limited Alignment	10	408	418	2	8	99%	9	4546	4555	3	8	100%	-0.6%	Direct Carbon Costs	-4.1%	-0.7%	Direct Carbon Costs	-3.1%	-0.7%	Physical Impact	-1.0%	93.0%	1.5°C
Liontrust MA Blended Growth Fund	Limited Alignment	228	2001	2229	81	165	96%	249	2047	2295	87	199	97%	-3.3%	Direct Carbon Costs	-10.8%	-2.7%	Direct Carbon Costs	-7.5%	-1.1%	Physical Impact	-1.4%	48.0%	2.1°C
Liontrust MA Blended Intermediate Fund	Limited Alignment	583	4860	5443	77	150	90%	612	4929	5541	83	182	94%	-2.8%	Direct Carbon Costs	-8.8%	-2.2%	Direct Carbon Costs	-6.1%	-0.9%	Physical Impact	-1.1%	46.0%	2°C
Liontrust MA Blended Moderate Fund	Limited Alignment	437	2882	3320	87	166	89%	443	3010	3453	91	179	93%	-2.4%	Direct Carbon Costs	-7.4%	-1.9%	Direct Carbon Costs	-5.1%	-0.7%	Physical Impact	-0.9%	44.0%	2°C
Liontrust MA Blended Progressive Fund	Limited Alignment	319	2776	3095	77	151	93%	359	2931	3290	84	189	96%	-3.1%	Direct Carbon Costs	-9.9%	-2.5%	Direct Carbon Costs	-6.9%	-1.0%	Physical Impact	-1.3%	47.0%	2.1°C
Liontrust MA Blended Reserve Fund	Limited Alignment	158	880	1038	92	176	89%	127	727	854	97	177	93%	-2.0%	Direct Carbon Costs	-6.1%	-1.6%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-0.7%	42.0%	2°C
Liontrust MA Dynamic Passive Adventurous Fund	Limited Alignment	177	1536	1713	91	220	99%	124	1182	1306	76	201	99%	-3.1%	Direct Carbon Costs	-11.3%	-2.5%	Direct Carbon Costs	-7.8%	-1.3%	Physical Impact	-1.6%	48.0%	2°C
Liontrust MA Dynamic Passive Growth Fund	Limited Alignment	463	4000	4463	91	214	99%	450	3855	4304	82	207	99%	-3.0%	Direct Carbon Costs	-10.7%	-2.4%	Direct Carbon Costs	-7.3%	-1.2%	Physical Impact	-1.5%	47.0%	2°C
Liontrust MA Dynamic Passive Intermediate Fund	Limited Alignment	1704	14125	15829	83	184	95%	1616	13650	15266	78	188	96%	-2.6%	Direct Carbon Costs	-8.6%	-2.0%	Direct Carbon Costs	-5.9%	-0.9%	Physical Impact	-1.2%	46.0%	2°C

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	
		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)
Fund Name		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 (%)		
Liontrust MA Dynamic Passive Moderate Fund	Limited Alignment	837	5722	6560	90	188	95%	822	5802	6624	87	186	96%	-2.3%	Direct Carbon Costs	-7.3%	-1.8%	Direct Carbon Costs	-5.0%	-0.8%	Physical Impact	-1.0%	45.0%	2°C
Liontrust MA Dynamic Passive Progressive Fund	Limited Alignment	838	7139	7977	86	194	96%	799	6959	7758	79	196	97%	-2.8%	Direct Carbon Costs	-9.7%	-2.3%	Direct Carbon Costs	-6.7%	-1.0%	Physical Impact	-1.3%	47.0%	2°C
Liontrust MA Dynamic Passive Reserve Fund	Limited Alignment	92	545	637	93	187	95%	99	567	665	94	186	96%	-2.0%	Direct Carbon Costs	-6.2%	-1.6%	Direct Carbon Costs	-4.3%	-0.6%	Physical Impact	-0.8%	44.0%	2°C
Liontrust MA Dynamic Prudent Fund	Limited Alignment	33	182	215	96	185	96%	42	242	284	93	177	96%	-2.0%	Direct Carbon Costs	-5.5%	-1.5%	Direct Carbon Costs	-3.9%	-0.5%	Physical Impact	-0.6%	39.0%	2°C
Liontrust MA Explorer 100 Fund	Limited Alignment	414	4450	4865	59	100	99%	441	4731	5172	70	148	98%	-2.5%	Direct Carbon Costs	-10.6%	-2.1%	Direct Carbon Costs	-7.6%	-0.9%	Physical Impact	-1.1%	56.0%	2.2°C
Liontrust MA Explorer 35 Fund	Limited Alignment	195	771	967	123	164	88%	150	811	961	113	171	90%	-1.5%	Direct Carbon Costs	-5.0%	-1.2%	Direct Carbon Costs	-3.6%	-0.4%	Physical Impact	-0.5%	44.0%	2°C
Liontrust MA Explorer 70 Fund	Limited Alignment	1070	7338	8408	85	129	94%	967	7610	8576	90	165	94%	-2.2%	Direct Carbon Costs	-8.4%	-1.8%	Direct Carbon Costs	-6.0%	-0.7%	Physical Impact	-0.9%	51.0%	2.1°C
Liontrust MA Explorer 85 Fund	Limited Alignment	356	3005	3361	72	117	97%	355	3280	3634	79	161	96%	-2.4%	Direct Carbon Costs	-9.6%	-2.0%	Direct Carbon Costs	-6.9%	-0.8%	Physical Impact	-1.0%	53.0%	2.2°C
Liontrust MA Explorer Income 45 Fund	Limited Alignment	240	1108	1348	112	156	89%	196	1178	1374	108	174	91%	-1.8%	Direct Carbon Costs	-6.2%	-1.4%	Direct Carbon Costs	-4.4%	-0.5%	Physical Impact	-0.6%	46.0%	2°C
Liontrust MA Explorer Income 60 Fund	Limited Alignment	1106	6321	7427	97	140	92%	1055	7562	8617	97	169	93%	-2.1%	Direct Carbon Costs	-7.6%	-1.7%	Direct Carbon Costs	-5.5%	-0.6%	Physical Impact	-0.8%	49.0%	2.1°C
Liontrust MA Monthly High Income Fund	Limited Alignment	12	53	65	121	186	85%	8	57	66	98	149	86%	-1.3%	Direct Carbon Costs	-4.3%	-1.0%	Direct Carbon Costs	-3.1%	-0.4%	Physical Impact	-0.5%	41.0%	1.9°C
Liontrust MA UK Equity Fund	Limited Alignment	27	411	438	53	66	99%	25	524	549	48	75	97%	+0.1%	Direct Carbon Costs	-9.0%	-0.1%	Direct Carbon Costs	-6.2%	-0.4%	Physical Impact	-0.6%	65.0%	3.8°C
Liontrust Strategic Bond Fund	Limited Alignment	89	637	727	106	121	85%	22	442	464	29	104	84%	-1.1%	Direct Carbon Costs	-1.6%	-0.3%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	50.0%	1.5°C
Liontrust UK Growth	Limited Alignment	307	4890	5197	57	56	98%	182	4857	5039	48	55	98%	-5.0%	Direct Carbon Costs	-11.7%	-3.1%	Direct Carbon Costs	-7.3%	-0.6%	Physical Impact	-0.9%	76.0%	6°C
M&G Corporate Bond (FOF)	Limited Alignment	410	3067	3478	53	93	92%	340	2537	2877	56	116	92%	-0.8%	Direct Carbon Costs	-1.6%	-0.2%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	46.0%	2.7°C
M&G Corporate Bond (I) Fund	Limited Alignment	1860	13907	15767	53	93	92%	2085	15555	17639	56	116	92%	-0.8%	Direct Carbon Costs	-1.6%	-0.2%	Direct Carbon Costs	-0.8%	0%	Physical Impact	0%	46.0%	2.7°C
M&G Gilt & Fixed Interest Income Fund	Limited Alignment	1104	751	1856	120	120	100%	1013	696	1710	130	130	100%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	-	-
M&G Global Dividend Fund	Limited Alignment	419	3302	3721	73	176	100%	317	2316	2633	65	168	100%	-9.1%	Direct Carbon Costs	-16.5%	-5.8%	Direct Carbon Costs	-11.5%	-1.1%	Physical Impact	-1.4%	60.0%	1.5°C
M&G Global Emerging Markets	Limited Alignment	49	723	773	74	120	98%	60	1206	1266	60	110	97%	+0.7%	Direct Carbon Costs	-9.4%	-0.4%	Direct Carbon Costs	-4.8%	-1.9%	Physical Impact	-2.4%	28.0%	2°C
M&G Global Macro Bond Fund	Limited Alignment	105	70	175	184	188	98%	67	56	123	198	201	98%	-0.5%	Direct Carbon Costs	-0.6%	-0.3%	Sovereign	-0.4%	0%	Sovereign	0%	43.0%	1.5°C
M&G Global Themes Fund	Limited Alignment	141	2703	2844	35	147	98%	114	810	924	29	142	100%	-7.3%	Direct Carbon Costs	-13.0%	-5.2%	Direct Carbon Costs	-9.6%	-1.1%	Physical Impact	-1.4%	56.0%	1.5°C
M&G North American Dividend Fund	Limited Alignment	112	1047	1159	25	137	100%	91	1335	1426	24	157	100%	-9.6%	Direct Carbon Costs	-13.2%	-7.2%	Direct Carbon Costs	-10.2%	-0.9%	Physical Impact	-1.2%	66.0%	1.5°C
M&G Optimal Income Fund	Limited Alignment	196	393	589	129	138	96%	180	256	437	151	160	96%	-0.6%	Sovereign	-0.7%	-0.3%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	42.0%	1.9°C
M&G Recovery Fund	Limited Alignment	328	4719	5047	82	118	99%	226	3661	3887	63	110	93%	+4.8%	Direct Carbon Costs	-9.7%	+3.5%	Direct Carbon Costs	-6.4%	-0.6%	Physical Impact	-0.9%	50.0%	6°C
M&G UK Inflation Linked Corporate Bond Fund	Limited Alignment	69	220	290	73	81	99%	43	66	109	92	101	98%	0%	Sovereign	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	38.0%	1.5°C
Man Asia (ex Japan) Equity Fund	Limited Alignment	-	-	-	-	-	-	35	936	971	19	84	100%	-1.7%	Direct Carbon Costs	-14.4%	-1.5%	Direct Carbon Costs	-7.3%	-2.0%	Physical Impact	-2.6%	32.0%	1.6°C
Man Japan CoreAlpha Fund	Limited Alignment	141	2483	2624	93	94	100%	204	4199	4403	102	110	100%	-9.4%	Direct Carbon Costs	-20.4%	-7.4%	Direct Carbon Costs	-15.6%	-1.0%	Physical Impact	-1.4%	43.0%	1.6°C
Manor Park Managed Fund	Limited Alignment	705	5434	6140	73	128	97%	730	7664	8394	66	125	97%	-1.0%	Direct Carbon Costs	-6.6%	-0.8%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-0.8%	55.0%	2°C
MI Chelverton UK Equity Income Fund	Limited Alignment	263	7768	8031	60	84	95%	175	11632	11806	41	91	97%	+1.3%	Direct Carbon Costs	-7.6%	+0.8%	Direct Carbon Costs	-4.7%	-0.3%	Physical Impact	-0.4%	51.0%	1.5°C
MI Verbatim Portfolio 3	Limited Alignment	7	42	49	103	170	96%	3	19	22	95	179	96%	-2.7%	Direct Carbon Costs	-7.9%	-1.7%	Direct Carbon Costs	-5.0%	-0.6%	Physical Impact	-0.7%	40.0%	2.1°C
MI Verbatim Portfolio 4	Limited Alignment	14	83	97	104	172	97%	9	69	78	96	186	96%	-2.8%	Direct Carbon Costs	-8.7%	-1.8%	Direct Carbon Costs	-5.6%	-0.7%	Physical Impact	-0.9%	42.0%	2°C
MI Verbatim Portfolio 5 Growth	Limited Alignment	14	95	109	95	164	98%	10	81	91	87	172	97%	-2.7%	Direct Carbon Costs	-9.2%	-1.8%	Direct Carbon Costs	-6.1%	-0.8%	Physical Impact	-1.0%	44.0%	2°C
MI Verbatim Portfolio 6	Limited Alignment	13	86	99	93	163	98%	7	58	65	84	171	97%	-2.5%	Direct Carbon Costs	-9.7%	-1.8%	Direct Carbon Costs	-6.4%	-0.9%	Physical Impact	-1.1%	45.0%	1.9°C
MI Verbatim Portfolio 7	Limited Alignment	21	146	167	88	159	99%	11	92	102	83	168	98%	-2.6%	Direct Carbon Costs	-10.5%	-1.9%	Direct Carbon Costs	-7.0%	-1.0%	Physical Impact	-1.3%	46.0%	1.9°C
Morant Wright Fuji Yield Fund	Limited Alignment	296	6089	6385	124	134	100%	259	7349	7608	97	120	100%	-3.5%	Direct Carbon Costs	-14.4%	-3.0%	Direct Carbon Costs	-11.2%	-1.2%	Physical Impact	-1.6%	29.0%	1.7°C
Morgan Stanley Global Brands	Limited Alignment	2	72	74	2	10	100%	1	45	46	2	9	100%	-1.7%	Direct Carbon Costs	-5.1%	-1.6%	Direct Carbon Costs	-4.0%	-0.8%	Physical Impact	-1.0%	80.0%	1.5°C
Ninety One Emerging Markets Blended Debt	Limited Alignment	10	11	22	437	481	90%	120	134	254	393	494	89%	-1.4%	Direct Carbon Costs	-1.6%	-0.5%	Direct Carbon Costs	-0.7%	0%	Sovereign	-0.1%	12.0%	6°C
Ninety One Global Income Opportunities	Limited Alignment	1081	1245	2326	212	234	99%	918	1231	2149	181	206	98%	+4.1%	Direct Carbon Costs	-0.6%	+2.7%	Direct Carbon Costs	-0.3%	-0.3%	Physical Impact	-0.4%	61.0%	1.5°C
Ninety One UK Special Situations Fund	Limited Alignment	114	1983	2096	56	44	98%	77	1911	1988	36	32	95%	-1.5%	Direct Carbon Costs	-13.2%	-1.1%	Direct Carbon Costs	-8.6%	-0.6%	Physical Impact	-0.8%	60.0%	1.5°C
NT Developed Real Estate ESG Climate Index Fund	Limited Alignment	-	-	-	-	-	-	529	4409	4937	4	41	100%	-5.1%	Direct Carbon Costs	-14.9%	-3.8%	Direct Carbon Costs	-12.0%	-1.5%	Physical Impact	-2.2%	67.0%	1.7°C
Pension Fixed Interest	Limited Alignment	1042	709	1751	120	120	100%	945	649	1594	130	130	100%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	-	-
Pension Money Market	Limited Alignment	283	20231	20514	5	6	88%	9	23384	23393	0	1	84%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	13.0%	1.5°C
Pictet Global Megatrend Selection	Limited Alignment	7	54	61	36	123	99%	5	40	44	31	135	99%	-1.2%	Direct Carbon Costs	-11.1%	-1.1%	Direct Carbon Costs	-8.6%	-0.9%	Physical Impact	-1.2%	66.0%	1.5°C
Premier Miton Alternative Investment	Limited Alignment	20	35	54	119	134	95%	13	57	70	75	80	88%	-0.8%	Direct Carbon Costs	-2.6%	-0.6%	Direct Carbon Costs	-1.5%	+0.1%	Physical Impact	0%	19.0%	1.5°C
Premier Miton Cautious Multi Asset	Limited Alignment	367	6638	7005	70	199	98%	574	9133	9707	108	216	97%	+3.3%	Direct Carbon Costs	-4.3%	+2.7%	Direct Carbon Costs	-2.5%	-0.7%	Physical Impact	-0.9%	36.0%	1.9°C
Premier Miton Multi Asset Growth & Income	Limited Alignment	318	6270	6587	70	192	100%	351	5776	6126	85	185	100%	+3.8%	Direct Carbon Costs	-6.0%	+2.9%	Direct Carbon Costs	-3.7%	-1.0%	Physical Impact	-1.3%	38.0%	1.9°C
Rathbone Income	Limited Alignment	167	2643	2810	67	105	100%	113	1919	2032	61	115	97%	+6.8%	Direct Carbon Costs	-3.5%	+4.6%	Direct Carbon Costs	-2.5%	-0.5%	Physical Impact	-0.8%	61.0%	5.7°C
Redwheel Global Convertibles	Limited Alignment	61	220	281	98	164	96%	50	228	279	76	319	97%	-2.0%	Direct Carbon Costs	-9.2%	-1.6%	Direct Carbon Costs	-6.0%	-0.6%	Physical Impact	-0.8%	32.0%	1.5°C
Royal London Global Index Linked	Limited Alignment	971	348	1319	209	209	100%	1551	559	2110	236	236	100%	-0.4%	Sovereign	-0.4%	-0.2%	Sovereign	-0.2%	0%	Sovereign	0%	-	-
Royal London Sterling Credit	Limited Alignment	277	6096	6373	26	40	67%	153	4380	4534	21	49	69%	-0.5%	Direct Carbon Costs	-1.2%	-0.2%	Direct Carbon Costs	-0.7%	0%	Physical Impact	0%	24.0%	1.6°C
Schroder Asian Income Fund	Limited Alignment	57	879	936	50	100	100%	53	873	925	39	120	100%	-1.8%	Direct Carbon Costs	-14.2%	-1.6%	Direct Carbon Costs	-9.0%	-2.0%	Physical Impact	-2.5%	32.0%	2.2°C
Schroder European Climate Transition Fund	Limited Alignment	3	76	80	33	46	100%	3	48	51	30	52	100%	+3.5%	Direct Carbon Costs	-6.6%	+2%	Direct Carbon Costs	-4.2%	-0.7%	Physical Impact	-0.9%	81.0%	1.5°C
Schroder European Recovery	Limited Alignment	285	4236	4521	116	98	100%	366	6187	6553	131	136	98%	-9.0%	Direct Carbon Costs	-20.3%	-5.6%	Direct Carbon Costs	-13.3%	-0.3%	Physical Impact	-0.6%	66.0%	2.4°C
Schroder Global Cities Real Estate	Limited Alignment	45	258	303	8	92	100%	24	188	212	6	74	100%	-4.7%	Direct Carbon Costs	-16.5%	-3.7%	Direct Carbon Costs	-13.3%	-2.3%	Physical Impact	-3.0%	61.0%	1.7°C
Schroder Global Equity Income	Limited Alignment	101	1588	1689	71	69	100%	134	1581	1715	101	99	100%	-8.3%	Direct Carbon Costs	-18.3%	-5.4%	Direct Carbon Costs	-12.2%	-0.8%	Physical Impact	-1.1%	67.0%	2.1°C
Schroder Global Healthcare	Limited Alignment	2	35	37	5	17	97%	2	26	28	3	21	98%	-0.4%	Direct Carbon Costs	-11.2%	-0.5%	Direct Carbon Costs	-8.1%	-0.7%	Physical Impact	-0.8%	70.0%	1.5°C
Schroder Income Maximiser	Limited Alignment	160	2582	2742	82	93	100%	152	2671	2823	72	91	97%	-5.3%	Direct Carbon Costs	-14.0%	-3.9%	Direct Carbon Costs	-9.4%	+0.4%	Physical Impact	0%	67.0%	6°C
Schroder ISF Global Recovery	Limited Alignment	54	274	329	208	216	100%	35	159	194	233	321	98%	-9.1%	Direct Carbon Costs	-18.9%	-6.1%	Direct Carbon Costs	-12.9%	-0.9%	Physical Impact	-1.2%	61.0%	2.2°C
Schroder Life Cash Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Schroder Life Sustainable Future Multi Asset	Limited Alignment	-	-	-	-	-	-	124	3054	3178	13	53	100%	+0.4%	Direct Carbon Costs	-4.3%	0%	Direct Carbon Costs	-3.4%	-1.0%	Physical Impact	-1.2%	72.0%	1.6°C
Schroder Prime UK Equity	Limited Alignment	35	623	658	59	76	100%	42	613	655	64	103	96%	+3.2%	Direct Carbon Costs	-6.9%	+1.7%	Direct Carbon Costs	-5.3%	-0.6%	Physical Impact	-0.8%	57.0%	3.9°C
Schroder Tokyo Fund	Limited Alignment	357	4128	4486	97	100	97%	205	4120	4325	61	87	99%	-2.9%	Direct Carbon Costs	-14.3%	-2.7%	Direct Carbon Costs	-10.9%	-1.0%	Physical Impact	-1.5%	44.0%	1.5°C
Schroder UK Alpha Plus	Limited Alignment	207	1515	1722	61	115	100%	141	1634	1775	51	126	99%	-2.5%	Direct Carbon Costs	-11.4%	-1.6%	Direct Carbon Costs	-7.2%	-0.7%	Physical Impact	-0.9%	59.0%	1.5°C
Schroder UK Mid 250	Limited Alignment	213	8054	8268	25	42	99%	180	7177	7357	23	36	100%	+0.5%	Direct Carbon Costs	-10.0%	+0.4%	Direct Carbon Costs	-6.6%	-0.4%	Physical Impact	-0.6%	42.0%	2.9°C
Schroder US Mid Cap	Limited Alignment	96	1804	1900	24	66	100%	75	1694	1769	25	101	99%	-6.1%	Direct Carbon Costs	-18.8%	-4.6%	Direct Carbon Costs	-14.3%	-0.9%	Physical Impact	-1.1%	21.0%	3.1°C
Schroders Capital Climate Plus LTAF	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Schroders Pension Managed	Limited Alignment	2433	26908	29341	61	107	95%	2092	22045	24137	54	112	97%	-1.5%	Direct Carbon Costs	-8.2%	-1.2%	Direct Carbon Costs	-5.6%	-0.8%	Physical Impact	-1.1%	53.0%	1.6°C
Stewart Inv Asia Pacific Leaders Fund	Limited Alignment	170	5941	6111	11	47	100%	208	5156	5364	17	62	97%	-2.1%	Direct Carbon Costs	-9.2%	-1.8%	Direct Carbon Costs	-5.1%	-2.4%	Physical Impact	-3.0%	29.0%	2.1°C
Stewart Investors Global Emerging Markets Leaders	Limited Alignment	60	1485	1546	16	51	100%	51	1018	1069	19	54	100%	-2.7%	Direct Carbon Costs	-11.8%	-2.3%	Direct Carbon Costs	-6.3%	-2.1%	Physical Impact	-2.6%	26.0%	2°C
Threadneedle Pensions Property Fund	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Vanguard FTSE Developed World Ex-UK Equity Index	Limited Alignment	379	4683	5062	40	113	100%	317	4227	4544	36	115	100%	-1.6%	Direct Carbon Costs	-7.9%	-1.4%	Direct Carbon Costs	-6.1%	-1.0%	Physical Impact	-1.2%	59.0%	1.7°C
Vanguard FTSE UK All Share Index Unit Trst (Elite)	Limited Alignment	345	4918	5262	74	101	100%	287	4930	5217	66	106	98%	-0.9%	Direct Carbon Costs	-10.0%	-0.7%	Direct Carbon Costs	-7.0%	-0.6%	Physical Impact	-0.8%	59.0%	4.6°C
Vanguard FTSE UK Equity Income Index	Limited Alignment	166	2339	2505	105	145	100%	189	3593	3783	89	146	95%	+4.3%	Direct Carbon Costs	-8.6%	+2.8%	Direct Carbon Costs	-6.1%	-0.6%	Physical Impact	-0.8%	56.0%	5.3°C
Vanguard UK Short-Term Investment Grade Bond	Limited Alignment	40	787	827	15	33	91%	31	957	988	12	33	94%	-0.2%	Direct Carbon Costs	-0.4%	0%	Direct Carbon Costs	-0.2%	0%	Physical Impact	0%	44.0%	1.5°C
Vanguard US Equity Index Common Contractual Fund	Limited Alignment	251	2933	3184	29	107	100%	197	2359	2556	27	107	100%	-0.8%	Direct Carbon Costs	-6.3%	-0.8%	Direct Carbon Costs	-5.0%	-1.0%	Physical Impact	-1.2%	63.0%	1.7°C
WS Lancaster Global Equity	Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
WS Lindsell Train UK Equity	Limited Alignment	29	1238	1268	2	8	99%	25	12656	12681	3	8	100%	-0.6%	Direct Carbon Costs	-4.1%	-0.7%	Direct Carbon Costs	-3.1%	-0.7%	Physical Impact	-1.0%	93.0%	1.5°C

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