



FUND CLIMATE REPORT

Publication Date: 30 June 2025

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

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

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

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

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

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.



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

Fund Identifiers Fund Name	Governance, Strategy and Risk	Scope 1 & 2	Scope 3	ous Year's C	Carbon foo	tprint Scope	Data °	Scope 1 & 2	Scope 3	Scope 1,2	Carbon foo	tprint Scope	Data °		ransition Scenario		Disorderl	(CVaR) Scenario		Hot House	e World Scenario		Science	ent metrics
	Management Framework	Greenhouse Gas Emissions	Greenhouse Gas Emissions	& 3 Total Greenhouse Gas Emissions	*Please see the educational g further informa	uide for ation	Coverage % for Carbon Footprint fund information	Greenhouse Gas Emissions	Greenhouse Gas Emissions	& 3 Total Greenhouse Gas Emissions	*Please see the educational g further informa	uide for ation	Coverage % for Carbon Footprint fund information		ted warming 1.5C or b			2C or below)			ted Warming 3C o		Based Target Initiative (SBTi) Alianment	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 (%)	Driver	Potential Impact on Value (%) excl. Adaptation & Abatement	(%)	
Aquila Connect Over 15 Years UK Gilt	Limited Alignment	273	164	437	142	142	100%	271	182	453	120	120	100%	-1.4%	Sovereign	-1.4%	-1.3%	Sovereign	-1.3%	-1.1%	Sovereign	(%) -1.1%	-	
Aquila Connect Over 5 Years UK Index Linked Gilt Aquila Connect Overseas Consensus	Limited Alignment Limited	-		-			-	-		-				-		-	-		-	-	-	-	-	-
Aquila Connect Pacific Rim Equity	Alignment Limited Alignment	-	-	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-	-
Aquila Connect US Equity Aquila Connect World ex UK	Limited Alignment Limited	713	10640	11353	22	72	100%	-	-	-	-		-			-	-	-	-			-	-	-
Aquila Life 60:40 Global Equity Fund	Alignment Limited Alignment	-	-	-	-	-	-	-	-	-	-	-	-	-		-	-		-	-	-	-	-	-
Artemis Income Artemis SmartGARP Global Emerging Markets	Limited Alignment Limited	1193	18892	20085	48	55	100%	1150	22403	23553	47	55	100%	-2.8%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		+0.2%	Physical Impact		75.0%	6°C
Equity Artemis SmartGARP Global Equity	Alignment Limited Alignment	174	1278 2672	1452 2836	181	63	100%	114	988 1813	1927	173 39	372 59	99%	-5.2% +0.7%	Direct Carbon Costs Direct Carbon Costs		-4.4% -0.4%	Direct Carbon Costs Direct Carbon Costs		-1.1%	Physical Impact Physical Impact		29.0% 48.0%	2.9°C 2.2°C
Artemis Strategic Bond Fund	Limited Alignment	377	1880	2257	108	155	81%	316	1620	1937	100	163	76%	-0.9%	Direct Carbon Costs	-1.2%	-0.5%	Direct Carbon Costs	-0.7%	-0.1%	Physical Impact	-0.1%	27.0%	2°C
Artemis UK Smaller Companies Artemis UK Special Situations	Limited Alignment Limited	255	3365 2314	3621 2553	74 95	78 111	97%	169	2259	2428	54 81	84	93%	-1.4%	Direct Carbon Costs Direct Carbon Costs		-1.3% -1.5%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		50.0%	2.7°C 6°C
Artemis US Select	Alignment Limited Alignment	464	4407	4871	40	184	100%	823	2815	3637	77	297	100%	+6.9%	Direct Carbon Costs	-1.2%	+1.4%	Direct Carbon Costs	-5.3%	-0.5%	Physical Impact	-0.6%	48.0%	1.6°C
Ascent Life Global Eq 60/40 (Herbert Smith) Aviva Investors UK PAIF	Limited Alignment Limited	0	- 0	0	-	- 13	100%			-	-			-	-	-	-		-	-	-		-	-
AXA ACT Framlington Clean Economy	Alignment Limited Alignment	1	13	14	38	209	100%	1	9	10	34	214	100%	+3.7%	Direct Carbon Costs	-4.7%	+0.5%	Direct Carbon Costs	-6.3%	-0.8%	Physical Impact	-0.9%	75.0%	1.5°C
AXA Defensive Distribution	Limited Alignment Limited	195	118	313	142	142	100%	146	98	244	120	120	100%	-0.7%	Sovereign	-0.7%	-0.5%	Sovereign	-0.5%	-0.5%	Sovereign	-0.5%	-	-
AXA Framlington American Growth AXA Framlington Biotech	Alignment Limited Alignment	1	1615	1660 17	1	49	99%	1	496 12	530	1	33	91%	-3.0% -1.1%	Direct Carbon Costs Direct Carbon Costs		-2.3% -1.0%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		53.0%	1.5°C
AXA Framlington FinTech	Limited Alignment	0	5	5	1	6	100%	0	3	4	1	5	98%	-0.2%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		-0.7%	Physical Impact		42.0%	1.5°C
AXA Framlington Global Sustainable Managed AXA Framlington Global Sustainable Managed	Limited Alignment Limited	332 138	3335 1381	3667 1519	54 54	87 87	100%	207	2146	2354	45 45	78 78	100%	+1.7%	Direct Carbon Costs Direct Carbon Costs		+0.8%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact		68.0%	1.5°C
(Closed to NB) AXA Framlington Global Technology	Alignment Limited Alignment	15	768	784	5	27	98%	15	1239	137	4	29	99%	-0.4%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-0.8%	Physical Impact		71.0%	1.5°C
AXA Framilinaton Global Thematics	Limited Alignment Limited	10	87	97	19	113	100%	6	53	60	14	94	100%	+3.1%	Direct Carbon Costs		+0.9%	Direct Carbon Costs		-0.8%	Physical Impact		73.0%	1.6°C
AXA Framlington Health AXA Framlington Japan	Alignment Limited Alignment	6	125 273	130	3	52	98%	6	121	126 187	3	16	99%	-0.4%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		65.0% 56.0%	1.5°C
AXA Framlington Managed Income	Limited Alignment	100	1304	1404	77	76	79%	92	1330	1422	68	82	75%	-1.1%	Direct Carbon Costs	-1.5%	-0.6%	Direct Carbon Costs	-1.0%	-0.1%	Sovereign	-0.1%	30.0%	2.8°C
AXA Framlington UK Equity Income AXA Framlington UK Mid Cap	Limited Alignment	10	4416 224	4620 235	59 34	51	98%	250 7	5582 168	5832 175	63 37	102 54	99%	+5.4%	Direct Carbon Costs Direct Carbon Costs		+3.3%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact Physical Impact		58.0% 74.0%	5°C 2.4°C
AXA Framlington UK Smaller Companies	Alignment Limited Alignment	29	521	550	24	32	81%	11	532	543	12	32	77%	-0.8%	Direct Carbon Costs	-9.1%	-0.7%	Direct Carbon Costs	-7.3%	+0%	Physical Impact	0%	24.0%	2.9°C
AXA Global High Yield AXA Global Sustainable Distribution	Limited Alignment Limited	108 503	779 1547	2050	87 115	145	54%	96 316	1066 956	1162 1272	77	121	58%	-2.0% -0.2%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact		21.0%	1.7°C 1.6°C
A Y A IM Distribution	Alignment Limited Alignment	746	5485	6232	99	124	97%	646	5176	5822	86	111	99%	+3.9%	Direct Carbon Costs		+2.4%	Direct Carbon Costs		-0.8%	Physical Impact		66.0%	5°C
AXA IM Distribution (Closed to NB)	Limited Alignment	1739	12787	14526	99	124	97%	1283	10284	11566	86	111	99%	+3.9%	Direct Carbon Costs		+2.4%	Direct Carbon Costs	-2.8%	-0.3%	Physical Impact	-0.3%	66.0%	5°C
AXA IM Ethical Distribution AXA Lifetime Distribution	Limited Alignment Limited Alignment	177	612 82	789 93	72 111	130	97%	144	43 <i>7</i> 31	36	59 82	71 99	99%	+4.6%	Direct Carbon Costs Direct Carbon Costs		+2.6%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		77.0%	1.5°C 6°C
AXA Sterling Corporate Bond	Limited Alignment	21	255	277	63	127	70%	19	278	297	61	119	77%	-1.0%	Direct Carbon Costs	-1.5%	-0.6%	Direct Carbon Costs	-1.0%	-0.1%	Physical Impact	-0.1%	36.0%	3.5°C
AXA Sterling Credit Short Duration Bond AXA US Short Duration High Yield	Limited Alignment Limited	25	286	311	43	57 133	85%	15	273 53	288 57	28 75	48 133	90% 76%	-0.2% -1.7%	Direct Carbon Costs Direct Carbon Costs		0%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact		45.0% 19.0%	1.5°C 2.5°C
Baillie Gifford Emerging Markets Leading Companies	Alignment Limited Alignment	111	439	549	118	217	100%	85	361	446	109	179	97%	-7.9%	Direct Carbon Costs		-5.2%	Direct Carbon Costs		-1.2%	Physical Impact		16.0%	3.6°C
Baillie Gifford Japanese Baillie Gifford Managed	Limited Alignment Limited	171	3269	3441 40419	30	48 112	100%	97	2825 24613	2921	22	35	99%	-1.4%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.6%	Physical Impact		42.0%	1.6°C
Baring Europe Select Trust	Alignment Limited Alignment	1	35932 39	40419	32	56	98%	2827	24613	27441	43	56	97%	-1.4%	Direct Carbon Costs Direct Carbon Costs	-6.5% -12.1%	-1.3%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact	-0.7%	47.0% 60.0%	2.2°C 1.5°C
Blackrock Continental European	Limited Alignment	6	393	399	3	14	100%	12	328	340	10	67	100%	-0.7%	Direct Carbon Costs	-4.9%	-0.7%	Direct Carbon Costs	-3.8%	-0.4%	Physical Impact	-0.5%	77.0%	1.5°C
Blackrock Continental European Income Fund BlackRock European Dynamic	Limited Alignment Limited Alignment	215	1060	1275 4658	133	99	100%	618	973 4696	1075 5315	72 62	178	100%	-1.7%	Direct Carbon Costs Direct Carbon Costs		-2.0%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		76.0% 77.0%	1.6°C
BlackRock Gold & General	Limited Alignment	536	903	1439	112	409	96%	359	636	995	88	324	92%	-9.1%	Direct Carbon Costs	-29.0%	-6.4%	Direct Carbon Costs	-20.3%	-0.8%	Physical Impact	-1.1%	14.0%	3.1°C
BlackRock Institutional Sterling Liquidity (L-ILS) BlackRock UK Absolute Alpha	Limited Alignment Limited	63	5617 344	5680 365	36 57	10 59	70%	24	3801 579	3806	0	1	99%	0%	Direct Carbon Costs Direct Carbon Costs		0%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact		17.0% 53.0%	1.5°C 5.5°C
BlackRock UK Smaller Companies	Alignment Limited Alignment	333	4577	4910	66	95	93%	141	1432	1573	54	85	90%	+3.2%	Direct Carbon Costs		+2.8%	Direct Carbon Costs		+0.1%	Physical Impact		52.0%	1.5°C
BlackRock UK Special Situations	Limited Alignment Limited	295	4136	4430	78	106	99%	250	3078	3328	83	110	99%	+3.3%	Direct Carbon Costs		+2.1%	Direct Carbon Costs		0%	Physical Impact		66.0%	5.3°C
BNY Mellon Asian Income BNY Mellon Emerging Income Fund	Alignment Limited Alignment	6	687	71	93	95	98%	6	58	685	36	167	98%	+4.3%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Direct Carbon Costs Direct Carbon Costs		-1.5% -1.5%	Physical Impact Physical Impact		33.0% 40.0%	2°C 2°C
BNY Mellon Global Equity Fund	Limited Alignment Limited	69	3726	3795	14	54	100%	111	6480	6590	21	48	100%	-1.1%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.8%	Physical Impact		61.0%	1.5°C
BNY Mellon Global Income Fund BNY Mellon International Bond Fund	Alignment Limited Alignment	1244	13399 384	14643	241	183	94%	942 744	10734 332	11677	76 199	134	95%	+2.8%	Direct Carbon Costs Sovereign	-3.4%	+0%	Direct Carbon Costs Sovereign	-4.9% -0.8%	-0.7%	Physical Impact Sovereign	-0.9%	71.0%	3.6°C
BNY Mellon Long Term Global Equity	Limited Alignment	35	215	250	14	91	100%	29	288	317	13	84	100%	-2.8%	Direct Carbon Costs	-6.3%	-2.1%	Direct Carbon Costs	-4.9%	-0.7%	Physical Impact	-0.8%	63.0%	1.5°C
BNY Mellon Multi-Asset Growth Fund BNY Mellon Real Return	Limited Alignment Limited	1236 167	10860	12096 747	59 111	106	99%	1074	15000 493	16075	51	93	98%	+5.3%	Direct Carbon Costs Direct Carbon Costs		+2.5%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact		57.0% 47.0%	1.9°C
BNY Mellon UK Equity Fund	Alignment Limited Alignment	183	2892	3075	56	74	99%	356	5499	5855	86	86	100%	-0.4%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		+0.3%	Physical Impact		61.0%	5.4°C
CT American Select Fund	Limited Alignment Limited	76 53	10727	10804	10	34 96	100%	153 25	2307 367	2460 392	20	51	100%	-2.5% -0.9%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-0.9%	Physical Impact		52.0% 79.0%	1.6°C
CT Global Select Fund	Alignment Limited Alignment	143	967	1110	35	132	99%	105	731	836	35	122	100%	-0.9%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		63.0%	1.5°C
CT UK Equity Income Fund	Limited Alignment Limited	438	5949	6387	44	51	99%	255	5754	6010	31	42	100%	-1.7%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.2%	Physical Impact		85.0%	1.5°C
CT UK PAIF	Limited Alignment Limited Alignment	134	1782	1917	75	129	98%	-	1573	1684	70	94	100%	-0.6%	Direct Carbon Costs	-7.8%	+0.1%	Direct Carbon Costs	-5.6%	-0.3%	Physical Impact	-0.4%	74.0%	6°C
Elite Alternatives	Limited Alignment	4203	5598	9800	194	315	97%	2394	3486	5880	155	266	97%	-3.6%	Direct Carbon Costs	-7.7%	-3.3%	Direct Carbon Costs	-6.6%	-0.8%	Physical Impact	-0.9%	45.0%	1.6°C
Elite Balanced Managed Fund	Limited Alignment Limited	976 10404	4096 67675	5071 78079	164	195	100%	9069	3239 69864	4076 78934	161 73	209	100% 97%	-3.0% -1.2%	Direct Carbon Costs Direct Carbon Costs		-2.3% -1.2%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact		27.0% 53.0%	1.9°C 2.2°C
Elite Bond	Alignment Limited Alignment	12102	32172	44274	129	141	88%	10104	33864	43968	122	149	89%	-1.2%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-0.4%		-0.4%	35.0%	2.5°C
Elite Cautious Managed Fund	Limited Alignment Limited	7614	35732	43345	102	135	93%	5960	35001	40962	88	128	94%	-1.1%	Direct Carbon Costs		-0.9%	Direct Carbon Costs		-0.3%	Physical Impact		47.0%	2.5°C
Elite Diversified Market 2	Alignment Limited Alignment	1839 475	6556 1508	1983	115	136	91%	1423 365	1242	7794 1608	101	139	92%	-1.1%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		47.0%	2.2°C 2°C
Elite Diversified Market 3	Limited Alignment	504	2563	3067	107	123	97%	401	1877	2279	111	163	97%	-1.5%	Direct Carbon Costs	-4.4%	-1.2%	Direct Carbon Costs	-3.5%	-0.4%	Physical Impact		49.0%	1.9°C
Elite Diversified Market 4 Elite Diversified Market 5	Limited Alignment Limited	486 383	3756 3843	4242 4226	90 78	112	95%	760 728	4311 4803	5072 5531	106	166	97%	-1.7% -1.8%	Direct Carbon Costs Direct Carbon Costs		-1.5% -1.7%	Direct Carbon Costs Direct Carbon Costs		-0.5% -0.6%	Physical Impact		50.0%	1.9°C
Elite Diversified Market 6	Alignment Limited Alignment	395	4784	5179	75	110	99%	463	4715	5179	66	144	100%	-2.1%	Direct Carbon Costs		-2.1%	Direct Carbon Costs		-0.7%	Physical Impact		55.0%	1.9°C
Elite European Equity	Limited Alignment Limited	1480	13362	14842	71	100	99%	1870	14678	16548	87	134	99%	-1.5%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.2%	Physical Impact		71.0%	2.6°C
Elite Extra Cautious Managed Elite Extra Defensive Managed	Alignment Limited Alignment	413 518	1692	2104	108	140	92%	375 402	1926 1667	2301	94 105	133	93%	-1.1%	Direct Carbon Costs Direct Carbon Costs		-0.9%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		44.0% 38.0%	2.4°C 2.2°C
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Fund Identifiers	Governance, Strategy		Previ	ous Year's	_				Curre	ent Year's C	_					limate Valu		(CVaR) Scenario		cope 1 &	2		Alignme	ent metrics
Fund Name	and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas	1 & 2 Emissi		Data Coverage % for Carbon Footprint	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas			Data Coverage % for Carbon Footprint		ransition Scenario ted warming 1.5C or l	below)		y Transition Scenario 2C or below)	(Anticipated		World Scenario ed Warming 3C o		Science Based Target Initiative	Implied Temperature Rise (ITR) (°C)
		Total Carbon Emissions	Total Carbon Emissions	Emissions Total Carbon Emissions	further information of the conomic intensity		fund information	Total Carbon Emissions	Total Carbon Emissions	Emissions Total Carbon Emissions	further information of the state of the stat		fund information	Potential Impact of	Main Impact Driver	Potential Impact on	Potential Impact of	Main Impact Driver	Potential Impact on	Potential Impact of	Main Impact Driver	Potential Impact on	(SBTi) Alignment (%)	(3)
		(tCO2e)	(tCO2e)	(tCO2e)		(tCO2e/£m)		(tCO2e)	(tCO2e)	(tCO2e)		(tCO2e/£m)		scenario on Value (%)		Value (%) excl. Adaptation & Abatement (%)	scenario on Value (%)		Value (%) excl. Adaptation & Abatement (%)			Value (%) excl. Adaptation & Abatement (%)		
Elite Global Emerging Markets	Limited Alignment	314	2044	2358	113	228	98%	541	3299	3840	126	294	98%	-5.4%	Direct Carbon Costs		-4.1%	Direct Carbon Costs	-8.9%	-1.3%	Physical Impact	-1.5%	23.0%	4.5°C
Elite Global Equity Elite International	Limited Alignment Limited	436	4279	4715 3300	54	130	99%	465 325	4583 2869	5048 3195	54	139	99%	-1.1%	Direct Carbon Costs		-1.6% -1.7%	Direct Carbon Costs		-0.5%	Physical Impact		55.0% 52.0%	1.9°C
Elite Japan Fund	Alignment Limited Alignment	328 472	2972 8006	8478	69	85	99%	420	9531	9951	62	79	99%	-1.2%	Direct Carbon Costs Direct Carbon Costs		-1.7%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		39.0%	1.5°C
Elite North American Equity	Limited Alignment	2621	30957	33578	35	137	99%	2720	27987	30707	38	154	100%	-0.7%	Direct Carbon Costs	-5.8%	-1.8%	Direct Carbon Costs	-6.1%	-0.8%	Physical Impact	-0.9%	52.0%	1.8°C
Elite Stockmarket Managed	Limited Alignment Limited	2170	15826	17996	76	132	97%	2023	16074	18097	71	131	97%	-1.3%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.4%	Physical Impact		53.0%	2.2°C
Elite UK Equity Federated Hermes Asia ex-Japan Equity Fund	Alignment Limited	4275 817	63774 2053	68049 2870	395	390	99%	3760 502	1226	65537 1728	49 291	338	99%	-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Physical Impact Physical Impact		69.0%	4.7°C 2.1°C
Federated Hermes US SMID Equity Fund	Alignment Limited Alignment	214	3177	3391	29	131	98%	243	2825	3068	35	141	100%	-2.0%	Direct Carbon Costs		-2.0%	Direct Carbon Costs		-0.7%	Physical Impact		22.0%	2.4°C
Fidelity American Fund	Limited Alignment	56	1176	1233	11	56	100%	48	335	383	10	50	100%	-1.6%	Direct Carbon Costs	-5.6%	-1.4%	Direct Carbon Costs	-4.7%	-0.7%	Physical Impact	-0.8%	63.0%	1.6°C
Fidelity Asia Fund	Limited Alignment Limited	428	2312	2740	50	209	100%	352	2215	2567	46	198	99%	-2.9%	Direct Carbon Costs		-2.5%	Direct Carbon Costs		-1.5%	Physical Impact		33.0%	1.9°C
Fidelity Asia Pacific Opportunities Fidelity Emerging Markets Fund	Alignment Limited	228	2716 1542	1685	34	123	99%	90	925	2905 1015	169	219	99%	-8.2%	Direct Carbon Costs Direct Carbon Costs		-6.4% -1.5%	Direct Carbon Costs Direct Carbon Costs		-1.3% -1.5%	Physical Impact Physical Impact		27.0%	1.7°C
Fidelity Enhanced Income Fund	Alignment Limited Alignment	7	114	122	77	117	97%	7	103	109	74	111	100%	+2.7%	Direct Carbon Costs	-6.7%	+1.6%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.4%	68.0%	4.4°C
Fidelity European Fund	Limited Alignment	446	5444	5890	30	67	100%	544	4285	4829	43	84	100%	-3.0%	Direct Carbon Costs	-8.1%	-2.2%	Direct Carbon Costs	-6.0%	-0.4%	Physical Impact	-0.5%	84.0%	2.8°C
Fidelity European Fund (Elite) Fidelity Global Dividend Fund	Limited Alignment Limited	111	1358 555	1469	30	67 82	100%	165	1301 565	1466	43 32	90	100%	-3.0% +5.8%	Direct Carbon Costs		-2.2% +2.5%	Direct Carbon Costs		-0.4%	Physical Impact		70.0%	2.8°C 1.5°C
Fidelity Global Special Situations	Alignment Limited Alignment	161	3466	3627	31	69	99%	136	3203	3338	31	108	99%	-1.3%	Direct Carbon Costs Direct Carbon Costs		-1.7%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		52.0%	1.8°C
Fidelity Multi Asset Open Strategic	Limited Alignment	356	863	1219	148	212	89%	357	2074	2431	98	149	93%	-1.9%	Direct Carbon Costs	-7.7%	-1.8%	Direct Carbon Costs	-6.4%	-0.5%	Physical Impact	-0.6%	44.0%	2°C
Fidelity Special Situations	Limited Alignment Limited	324	6686	7010	64	88	93%	285	9943	10228	31	54	96%	+3%	Direct Carbon Costs		+1.8%	Direct Carbon Costs		-0.3%	Physical Impact		67.0%	1.5°C
Fidelity Sustainable Moneybuilder Income First Sentier Global Listed Infrastructure Fund	Alignment Limited	52 1155	479 2406	531 3561	300	91	52% 93%	40 694	561 1975	601 2669	41 216	78 1035	65% 96%	-0.6% +8.2%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact		32.0%	1.5°C 2.2°C
FSSA Asia Focus Fund	Alignment Limited Alignment	56	785	841	27	63	99%	53	764	817	30	76	100%	-0.8%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Direct Carbon Costs Direct Carbon Costs		-1.3%	Physical Impact Physical Impact		34.0%	1.8°C
FTF Martin Currie UK Mid Cap Fund	Limited Alignment	15	400	415	21	31	100%	9	285	294	22	32	97%	-0.7%	Direct Carbon Costs	-10.5%	-0.5%	Direct Carbon Costs	-7.8%	0%	Physical Impact	-0.2%	68.0%	1.5°C
FTF Martin Currie UK Smaller Companies	Limited Alignment	105	1623	1728	49	58	85%	35	1230	1265	20	25	85%	+2%	Direct Carbon Costs		+1.6%	Direct Carbon Costs		-0.2%	Physical Impact		36.0%	1.6°C
GAM Star China Equity Goldman Sachs Emerging Markets Equity	Limited Alignment Limited	11	158	169	20	49	100%	18	225	243	34	103	100%	-0.4%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.9%	Physical Impact		12.0%	1.8°C
Goldman Sachs Emerging Markets Equity HSBC Islamic Global Equity Index	Alignment Limited Alignment	279	3909	4188	20	60	100%	720	10710	11429	16	50	97%	-2.2%	Direct Carbon Costs Direct Carbon Costs		-2.0% -1.9%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		71.0%	4.2°C 1.7°C
HSBC World Selection Balanced	Limited Alignment	163	693	857	111	175	97%	237	1144	1381	97	161	97%	-0.5%	Direct Carbon Costs	-4.7%	-1.2%	Direct Carbon Costs	-4.6%	-0.7%	Physical Impact	-0.8%	48.0%	1.8°C
HSBC World Selection Cautious	Limited Alignment	21	33	55	176	204	97%	19	41	60	147	180	97%	-0.8%	Direct Carbon Costs	-2.1%	-0.7%	Direct Carbon Costs	-1.8%	-0.5%	Physical Impact	-0.5%	42.0%	1.8°C
HSBC World Selection Dynamic	Limited Alignment Limited	656	734	861 8295	90	165 79	98%	150	1062 5758	1213	74	151 71	98%	-0.4%	Direct Carbon Costs		-1.4%	Direct Carbon Costs		-0.8%	Physical Impact		50.0%	1.8°C 2°C
Invesco Corporate Bond Fund (UK) Invesco Distribution Fund (UK)	Alignment Limited	787	7639 4811	5598	79	101	86%	745	6862	7608	64	89	91%	-0.6% +1.5%	Direct Carbon Costs Direct Carbon Costs		+0.7%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		56.0%	2.6°C
Invesco European Equity Fund (UK)	Alignment Limited Alignment	1022	5683	6705	181	154	100%	1127	7128	8255	189	146	100%	-2.1%	Direct Carbon Costs	-10.1%	-2.3%	Direct Carbon Costs	-8.5%	-0.3%	Physical Impact	-0.3%	73.0%	3.1°C
Invesco European Smaller Companies (UK)	Limited Alignment	-	-			-		0	1	1	52	81	100%	-4.9%	Direct Carbon Costs	-11.9%	-3.9%	Direct Carbon Costs	-9.3%	0%	Physical Impact	-0.2%		1.7°C
Invesco Global Smaller Companies Fund (UK)	Limited Alignment Limited	185	2478	2663	56	111	98%	108	1682	1790	38	112	99%	-3.7%	Direct Carbon Costs		-2.7%	Direct Carbon Costs		-0.7%	Physical Impact		21.0%	2.2°C
Invesco Monthly Income Plus Fund (UK) Invesco Resp Japan Equity Value Discovery Fnd	Alignment Limited	723	70	5269 72	35	120	75% 98%	716	5228	5944	117	92	100%	-0.2%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		44.0% 31.0%	1.9°C
Invesco UK Equity High Income Fund (UK)	Alignment Limited Alignment	1788	16332	18120	98	152	95%	1377	16034	17411	81	130	99%	+2.6%	Direct Carbon Costs	-8.2%	+0.9%	Direct Carbon Costs	-7.9%	-0.3%	Physical Impact		60.0%	6°C
Invesco UK Equity Income Fund (UK)	Limited Alignment	267	2267	2534	102	158	95%	175	1778	1953	81	131	99%	+0.2%	Direct Carbon Costs	-10.5%	-0.4%	Direct Carbon Costs	-8.6%	-0.4%	Physical Impact	-0.5%	57.0%	6°C
iShares Continental European Equity Index Fund	Limited Alignment Limited	352	3346	3698	87	120	99%	265	3191	3455	72	110	100%	-1.4%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.4%	Physical Impact		76.0%	2.2°C
iShares Corporate Bond Index Fund iShares Emerging Markets Equity Index Fund	Alignment Limited	123	3658	3869 744	39 197	485	79%	194	2452 829	2647 987	35 175	480	99%	-0.5%	Direct Carbon Costs Direct Carbon Costs		-0.3% -5.0%	Direct Carbon Costs Direct Carbon Costs		-1.5%	Physical Impact Physical Impact		41.0% 25.0%	2°C 4.8°C
iShares Environment & Low Carb Tilt Real Estate Index	Limited Alignment	3	21	24	7	69	99%	2	14	16	5	57	100%	-5.0%	Direct Carbon Costs	-11.9%	-4.0%	Direct Carbon Costs	-10.1%	-2.2%	Physical Impact	-2.7%	55.0%	1.6°C
iShares ESG Overseas Corporate Bond Index (UK)	Limited Alignment	54	714	768	41	86	96%	36	503	539	33	81	97%	-0.5%	Direct Carbon Costs	-1.0%	-0.3%	Direct Carbon Costs	-0.6%	0%	Physical Impact	0%	48.0%	1.7°C
iShares Innex Linked Gilt Index Fund	Limited Alignment Limited	74 323	45	119 4891	142 88	142	100%	790 157	530 2719	1320 2876	120 75	90	100%	-1.5%	Sovereign Direct Carbon Costs	-1.5%	-1.3% -3.5%	Sovereign Direct Carbon Costs	-1.3% -10.2%	-1.1%		-1.1%	52.0%	- 1.5°C
iShares Japan Equity Index Fund iShares North American Equity Index Fund	Alignment Limited Alignment	1583	4568 17248	18830	34	117	100%	1319	15556	16875	29	111	100%	-3.8%	Direct Carbon Costs Direct Carbon Costs		-2.6%	Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		52.0% 57.0%	1.8°C
iShares Overseas Government Bond Index Fund	Limited Alignment	450	146	596	263	263	100%	184	61	246	231	231	100%	-0.8%	Sovereign	-0.8%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	-	-
iShares Pacific ex Japan Equity Index Fund	Limited Alignment	176	1142	1318	127	249	99%	166	1247	1414	103	248	99%	-5.2%	Direct Carbon Costs	-13.6%	-4.5%	Direct Carbon Costs	-10.3%	-1.2%	Physical Impact	-1.4%	28.0%	2°C
iShares UK Equity Index Fund iShares UK Gilts All Stocks Index Fund	Limited Alignment Limited	5558 5830	75971 3516	81529 9347	142	106	99%	4255 778	60692 523	1301	74 120	100	100%	+0.1%	Direct Carbon Costs Sovereign	-7.9% -0.7%	-0.1%	Direct Carbon Costs Sovereian	-6.4%	-0.2%	, ,	-0.3%	59.0%	5.1°C
Janus Henderson Cautious Managed Fund	Alignment Limited Alignment	137	2215	2352	62	84	90%	163	1895	2058	67	89	91%	-0.8%	Direct Carbon Costs		-0.6%		-4.5%	-0.2%	Physical Impact		58.0%	2.8°C
Janus Henderson Emerging Markets Opportunities	Limited Alignment	31	436	467	24	8.5	94%	29	471	500	24	76	96%	-0.6%	Direct Carbon Costs	-11.8%	-1.1%	Direct Carbon Costs	-8.6%	-1.2%	Physical Impact	-1.4%	29.0%	1.9°C
Janus Henderson European Selected Opportunities	Limited Alignment Limited	777	5863	6640	130	267	98%	473	3915	4388	92	187	100%	-5.9%	Direct Carbon Costs		-4.7%	Direct Carbon Costs		-0.3%	Physical Impact		85.0%	3.2°C
Janus Henderson Fixed Interest Monthly Income Janus Henderson Strategic Bond Fund (Elite)	Alignment Limited	78	530 2184	609 4458	35 118	52 124	75% 95%	43 501	2151	854 2652	28	42 75	71% 89%	-0.9%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		34.0%	1.5°C
JPM Emerging Markets Income	Alignment Limited Alignment	107	802	910	58	108	100%	61	847	908	38	102	100%	-1.8%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-1.2%	Physical Impact		35.0%	5.2°C
JPM GBP Standard Money Market VNAV Fund	Limited Alignment	5	84	89	14	31	74%	7	376	382	8	9	92%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	19.0%	1.8°C
JPM Natural Resources	Limited Alignment Limited	1014	12544	13557	254	430	100%	832	8759	9592	263	518	100%	-32.3%	Direct Carbon Costs		-21.3%	Direct Carbon Costs		-0.5%	Physical Impact		9.0%	6°C
JPM US Equity Income JPM US Select Fund	Alignment Limited	333	9254	5172 9587	59 18	95	98%	393	3546 11063	3949 11456	22	116	100%	-7.2% +2.8%	Direct Carbon Costs Direct Carbon Costs		-5.7% +0.2%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Physical Impact Physical Impact		51.0%	2.9°C
Jupiter China Fund	Alignment Limited Alignment	4	102	105	16	50	99%	88	103	191	372	538	96%	-3.8%	Direct Carbon Costs		-3.7%	Direct Carbon Costs		-0.9%	Physical Impact		16.0%	2.6°C
Jupiter Corporate Bond Fund	Limited Alignment	121	1541	1663	70	100	79%	60	578	638	43	90	82%	-1.6%	Direct Carbon Costs	-2.0%	-0.9%	Direct Carbon Costs	-1.2%	-0.3%	Sovereign	-0.3%	33.0%	1.5°C
Jupiter Ecology Fund	Limited Alignment Limited	138	2399	2537	81	251	100%	137	1987	2124	87	248	100%	+7.4%	Direct Carbon Costs		+3.9%	Direct Carbon Costs		-0.8%		-0.9%	80.0%	1.8°C
Jupiter European Fund Jupiter Financial Opportunities	Alignment Limited	72	1924	1996	15	12	96%	70	1341	1411 460	3	71	94%	+0.1%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		89.0%	1.5°C
Jupiter Global Emerging Markets	Alignment Limited Alignment	1	36	37	7	41	100%	0	9	9	6	39	100%	-0.5%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-1.4%	Physical Impact		30.0%	1.7°C
Jupiter Global Macro Bond	Limited Alignment	45	14	60	276	278	99%	35	15	51	213	215	100%	-0.6%	Sovereign	-0.6%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	77.0%	1.6°C
Jupiter Income Trust Fund	Limited Alignment Limited	400	6002	6402	81	92	98%	323	6523	6845	67	114	99%	-1.3%	Direct Carbon Costs		-1.1%	Direct Carbon Costs		+0.3%	Physical Impact		54.0%	5.4°C
Jupiter India Fund Jupiter Japan Income	Alignment Limited	270 147	1624	1895	226	407 74	95%	106	2337	2553 2971	162 34	312	95% 96%	-12.1%	Direct Carbon Costs Direct Carbon Costs		-8.3% -1.4%	Direct Carbon Costs Direct Carbon Costs		-3.8%	Physical Impact Physical Impact		16.0%	2.3°C 1.5°C
Jupiter Merlin Monthly Income Select	Alignment Limited Alignment	416	2019	2435	158	186	90%	167	1113	1279	95	141	87%	-2.1%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.4%	Physical Impact		44.0%	1.9°C
Jupiter Strategic Bond	Limited Alignment	3233	7506	10738	237	254	73%	1	1	2	207	224	73%	-1.2%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-0.3%	Sovereign	-0.4%	23.0%	2.1°C
Jupiter UK Alpha Fund	Limited Alignment	64	935	1000	95	122	100%	44	713	757	92	108	100%	-2.7%	Direct Carbon Costs		-1.7%	Direct Carbon Costs		-0.2%	Physical Impact		60.0%	6°C
Jupiter UK Growth Fund Jupiter UK Special Situations	Limited Alignment Limited	7 963	361 12739	368 13702	6	14	98%	3 818	191	194 11862	3 85	99	100%	+0%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Direct Carbon Costs Direct Carbon Costs		-0.6% +0.7%	Physical Impact		88.0%	1.5°C 6°C
L&G All Stocks Gilt Index Trust	Alignment Limited Alignment	420	253	673	142	142	100%	1	0	1	120	120	100%	-3.7%	Sovereign		-0.4%	Sovereign	-0.4%	-0.4%		-0.4%	-	-
L&G Sterling Corporate Bond Index Fund	Limited Alignment	36	1167	1203	17	28	79%	0	1	1	15	30	85%	-0.2%	Direct Carbon Costs		-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact		30.0%	2.2°C
Lazard Emerging Markets Fund	Limited Alignment	689	3531	4219	251	324	100%	693	2950	3642	262	339	100%	-7.3%	Direct Carbon Costs	-15.2%	-5.0%	Direct Carbon Costs	-9.5%	-1.0%	Physical Impact	-1.2%	28.0%	2.7°C

Fund Identifiers	Governance, Strategy	Seema 1 2 2		ous Year's (_	·	Dete	Seema 1 2 2	_	ent Year's C	_	 	Dete	OrdorbyT		limate Valu		(CVaR) Scenario						ent metrics
Fund Name	and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas	1 & 2 Emissi *Please see the		Data Coverage % for Carbon Footprint	Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas	1 & 2 Emissi *Please see th educational g		Data Coverage % for Carbon Footprint		ransition Scenario ted warming 1.5C or l	pelow)		y iransition Scenario 2C or below)	(Anticipatea		· World Scenario ed Warming 3C o		Science Based Target Initiative	Implied Temperature Rise (ITR) (°C)
		Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	fund information	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	fund information	Potential Impact of scenario	Main Impact Driver	Potential Impact on Value (%) excl.	Potential Impact of scenario	Main Impact Driver	Potential Impact on Value (%) excl.		Main Impact Driver	Potential Impact on Value (%) excl.	(SBTi) Alignment (%)	
	limited													on Value (%)		Adaptation & Abatement (%)	on Value (%)		Adaptation & Abatement (%)	on Value (%)		Adaptation & Abatement (%)		
Lazard European Alpha Lazard European Smaller Companies Fund	Limited Alignment	164	1484 2995	1648 3143	53 40	115	97%	74	1899	2040	20	97	94%	-3.3% -1.0%	Direct Carbon Costs Direct Carbon Costs		-3.1%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact	-0.4%	85.0% 45.0%	2.7°C 1.5°C
Legal & General UK Property Fund	Alignment Limited Alignment	1	22	23	1	15	100%	24	135	159	6	64	100%	-5.0%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-2.1%	Physical Impact		68.0%	1.6°C
LF Equity Income Fund	Limited Alignment Limited	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
LGIM Global Equity Fixed Wts 50:50 Index (CR) LGIM Global Equity Fixed Wts 60:40 Index (CJ)	Alignment Limited Alignment	-	-	-	-	-	-	451	6425	6876 28	62	102	100%	-1.2%	Direct Carbon Costs		-1.2%	Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		61.0%	2.7°C 2.8°C
LGIM Multi Asset (AB)	Limited Alignment	-	-	-	-	-		113	490	603	106	210	96%	+0.7%	Direct Carbon Costs	-4.3%	-1.1%	Direct Carbon Costs	-5.2%	-0.8%	Physical Impact	-0.9%	51.0%	2.4°C
Life abrdn American Equity Tracker Fund Life abrdn Asia Pacific Equity Fund	Limited Alignment Limited	15	117	132	70	290	100%	3 25	36 159	39 184	29 135	107	100%	-2.2% -2.7%	Direct Carbon Costs Direct Carbon Costs		-2.3% -2.9%	Direct Carbon Costs		-0.8%	Physical Impact		33.0%	1.8°C 2.7°C
Life abran Asia Pacific ex-Japan Equity Fund	Alignment Limited Alignment	0	2	2	152	337	99%	57	359	416	132	327	99%	-5.3%	Direct Carbon Costs		-4.6%	Direct Carbon Costs Direct Carbon Costs		-1.5%	Physical Impact Physical Impact		26.0%	2.8°C
Life abrdn Diversified Growth and Income Fund	Limited Alignment	114	285	400	171	215	95%	314	765	1079	139	182	94%	-1.2%	Direct Carbon Costs	-3.6%	-0.9%	Direct Carbon Costs	-2.9%	-0.5%	Physical Impact	-0.5%	50.0%	1.5°C
Life abrdn Emerging Markets Equity Fund Life abrdn Emerging Markets Equity Tracker Fund	Limited Alignment Limited	0	157	184	76 177	290 399	98%	21	152 382	172 446	151	296 389	98%	-1.1% -5.7%	Direct Carbon Costs Direct Carbon Costs		-1.3%	Direct Carbon Costs Direct Carbon Costs		-1.4%	Physical Impact Physical Impact		28.0%	5.2°C 4.8°C
Life abrdn Emerging Markets Local Ccy Bond Fund	Alignment Limited Alignment	1	0	1	407	407	100%	555	108	663	356	356	100%	-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	-0.2%		-0.2%	6.0%	1.6°C
Life abrdn Global Corporate Bond Fund	Limited Alignment Limited	0	1	1	59	131	95%	190	2231	2420	51	124	96%	-1.6%	Direct Carbon Costs		-0.8%	Direct Carbon Costs	-1.2%	0%	Physical Impact	0%	44.0%	2.1°C
Life abrdn Global Government Bond Fund Life abrdn Global Inflation-Linked Bond Fund	Alignment Limited	1	0	1	255	255	100%	1349 690	469 241	1818 930	224	224	100%	-0.8%	Sovereign Sovereign	-0.8%	-0.6%	Sovereign Sovereign	-0.6%	-0.5%	-	-0.5%	7.0%	1.5°C
Life abrdn Short Dated Glbl Inflation-Lkd Bd Fund	Alignment Limited Alignment	1	0	1	256	256	100%	322	104	426	222	222	100%	-0.4%	Sovereign	-0.4%	-0.1%	Sovereign	-0.1%	-0.1%		-0.1%	7.0%	1.6°C
Life abrdn Short Dated Global Corporate Bond Fund Life abrdn Short Dated Sterling Corporate Bnd	Limited Alignment Limited	0	1	1	67	144	94%	99	1137	1236	56	141	96%	-1.2%	Direct Carbon Costs	-1.4%	-0.3%	Direct Carbon Costs	-0.5%	0%	Physical Impact		40.0%	1.9°C
Fund Life abrdn SICAV II - Global Inflation Lkd Gov	Alignment Limited	22	7	29	30 241	241	98%	21	430	465 29	26	213	91%	-0.1%	Direct Carbon Costs Sovereign	-0.3%	-0.7%	Direct Carbon Costs Sovereign	-0.2%	-0.6%	Physical Impact Sovereign	-0.6%	37.0%	1.5°C
Bond Life abrdn SICAV II Global High Yield Bond GBP Hgd	Alignment Limited Alignment	0	2	2	276	509	62%	256	1496	1752	258	297	60%	-2.6%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		0%	Physical Impact		19.0%	5.3°C
Life abrdn Strategic Bond Fund	Limited Alignment Limited	684	4459	5143	98	131	85%	674	4952	5626	81	128	84%	-1.8%	Direct Carbon Costs		-0.7%	Direct Carbon Costs		0%	Physical Impact		36.0%	3.1°C
Life Aegon Ethical Corporate Bond Life Aegon Ethical Equity	Alignment Limited	22	504 395	551 418	20	49	73% 96%	36 16	339 486	376 502	32 13	74 38	79% 99%	-0.7% +6.3%	Direct Carbon Costs Direct Carbon Costs		-0.4% +3.5%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Physical Impact Physical Impact		43.0% 80.0%	1.5°C
Life Aegon Investment Grade Bond	Alignment Limited Alignment	1	35	36	34	66	77%	2	16	19	74	84	74%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		34.0%	1.5°C
Life Aegon Sterling Corporate Bond	Limited Alignment Limited	15	210	225	32	49	79%	9	170	179	20	41	80%	0%	Direct Carbon Costs		+0%	Direct Carbon Costs		0%	Physical Impact		44.0%	2.7°C
Life Artemis Income Life Artemis SmartGARP Global Emerging Markets	Alignment Limited	592	9379	9971 362	181	55 370	99%	51	11685 343	12285 394	173	55 372	99%	-2.8% -5.2%	Direct Carbon Costs Direct Carbon Costs		-1.8%	Direct Carbon Costs Direct Carbon Costs		+0.2%	Physical Impact Physical Impact		75.0% 29.0%	6°C 2.9°C
Life Artemis Strategic Bond Fund	Alignment Limited Alignment	362	1805	2167	108	155	81%	367	1882	2249	100	163	76%	-0.9%	Direct Carbon Costs	-1.2%	-0.5%	Direct Carbon Costs	-0.7%	-0.1%	Physical Impact	-0.1%	27.0%	2°C
Life Artemis US Select	Limited Alignment Limited	119	1129	1248	40	184	100%	230	788	1019	77	297	100%	+6.9%	Direct Carbon Costs	-1.2%	+1.4%	Direct Carbon Costs	-5.3%	-0.5%	Physical Impact	-0.6%	48.0%	1.6°C
Life Aviva Investors UK Property Feeder Fund Life AXA Defensive Distribution	Alignment Limited	307	185	493	1	13	100%	213	143	356	120	120	100%	-0.7%	Sovereign	-0.7%	-0.5%	Sovereign	-0.5%	-0.5%	Sovereign	-0.5%	-	-
Life AXA Framlington American Growth	Alignment Limited Alignment	12	438	450	7	44	100%	13	181	194	6	33	100%	-3.0%	Direct Carbon Costs	-7.2%	-2.3%	Direct Carbon Costs	-5.9%	-0.8%	Physical Impact	-0.9%	53.0%	1.5°C
Life AXA Framlington Biotech	Limited Alignment Limited	0	6	6	1	49	99%	0	4	4	1	32	91%	-1.1%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		-0.9%	Physical Impact		23.0%	1.5°C
Life AXA Framlington FinTech Life AXA Framlington Global Sustainable Managed	Alignment Limited Alignment	212	2127	2339	54	87	100%	0	1945	2133	45	5 78	98%	-0.2% +1.7%	Direct Carbon Costs		-0.3% +0.8%	Direct Carbon Costs		-0.7%	Physical Impact Physical Impact		42.0% 68.0%	1.5°C
Life AXA Framlington Global Technology	Limited Alignment	4	211	215	5	27	98%	4	33	37	4	29	99%	-0.4%	Direct Carbon Costs	-3.7%	-0.5%	Direct Carbon Costs	-3.0%	-0.8%	Physical Impact	-0.9%	71.0%	1.5°C
Life AXA Framlington Global Thematics	Limited Alignment Limited	3	29	33	19	113	100%	3	21	23	14	94	100%	+3.1%	Direct Carbon Costs		+0.9%	Direct Carbon Costs		-0.8%	Physical Impact		73.0%	1.6°C
Life AXA Framlington Health Life AXA Framlington Japan	Alignment Limited Alignment	1	60	62	43	52	98%	2	51	18 52	49	16	99%	-0.4%	Direct Carbon Costs Direct Carbon Costs		-0.5% -2.1%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact	-0.9%	56.0%	1.5°C
Life AXA Framlington Managed Income	Limited Alignment	54	704	758	77	76	79%	54	777	831	68	82	75%	-1.1%	Direct Carbon Costs	-1.5%	-0.6%	Direct Carbon Costs	-1.0%	-0.1%	Sovereign	-0.1%	30.0%	2.8°C
Life AXA Framlington UK Equity Income Life AXA Framlington UK Mid Cap	Limited Alignment Limited	79	1710 188	1789 197	59 34	80 51	100%	107	2395	2502 152	63 37	102 54	99%	+5.4%	Direct Carbon Costs Direct Carbon Costs		+3.3%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact	-0.2%	58.0% 74.0%	5°C 2.4°C
Life AXA Framlington UK Select Opportunities	Alignment Limited Alignment	171	2832	3003	60	89	98%	74	2569	2642	31	54	96%	+3%	Direct Carbon Costs		+1.8%	Direct Carbon Costs		-0.3%	Physical Impact		67.0%	1.5°C
Life AXA Framlington UK Smaller Companies	Limited Alignment	9	166	175	24	32	81%	4	197	201	12	32	77%	-0.8%	Direct Carbon Costs	-9.1%	-0.7%	Direct Carbon Costs	-7.3%	+0%	Physical Impact	0%	24.0%	2.9°C
Life AXA Framlington UK Sustainable Equity Life AXA Global High Yield	Limited Alignment Limited	5 33	119	124 274	19 87	39 145	100%	15 30	225 327	239 356	86 77	86 121	100%	-0.4%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Direct Carbon Costs Direct Carbon Costs		+0.3%	Physical Impact Physical Impact		61.0%	5.4°C 1.7°C
Life AXA Global Sustainable Distribution	Alignment Limited Alignment	422	1296	1717	115	149	100%	346	1047	1393	101	151	100%	-0.2%	Direct Carbon Costs		-0.8%	Direct Carbon Costs		-0.8%	Physical Impact		61.0%	1.6°C
Life AXA Global Sustainable Distribution (Clsd NB)	Limited Alignment Limited	256	786	1042	115	149	100%	215	650	865	101	151	100%	-0.2%	Direct Carbon Costs		-0.8%	Direct Carbon Costs	-3.2%	-0.8%	Physical Impact	-0.8%	61.0%	1.6°C
Life AXA IM Distribution Life AXA IM Distribution (Closed to NB)	Alignment Limited	1098	13104	9172 14886	99	124	97%	1419	11381	7510 12800	86	111	99%	+3.9%	Direct Carbon Costs Direct Carbon Costs		+2.4%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		66.0%	5°C
Life AXA IM Ethical Distribution	Alignment Limited Alignment	264	915	1179	72	87	100%	181	550	731	59	71	100%	+4.6%	Direct Carbon Costs	+0.6%	+2.6%	Direct Carbon Costs	-0.5%	-0.3%	Physical Impact	-0.4%	77.0%	1.5°C
Life AXA Lifetime Distribution	Limited Alignment Limited	28	218	246	111	130	97%	10	74	84	82	99	99%	+2.4%	Direct Carbon Costs		+1.3%	Direct Carbon Costs		-0.6%	Physical Impact		63.0%	6°C
Life AXA Sterling Corporate Bond Life AXA Sterling Credit Short Duration Bond	Alignment Limited Alignment	26	222	340 241	63 43	127 57	70% 85%	13	227	240	28	119	90%	-1.0% -0.2%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Physical Impact Physical Impact		36.0% 45.0%	3.5°C
Life AXA US Short Duration High Yield	Limited Alignment	1	13	15	71	133	66%	2	30	32	75	133	76%	-1.7%	Direct Carbon Costs	-2.2%	-0.7%	Direct Carbon Costs	-1.2%	0%	Physical Impact	0%	19.0%	2.5°C
Life Baillie Gifford Emerging Markets Leading Cos Life Baillie Gifford Japanese Fund	Limited Alignment Limited	27 36	105	132 725	118	217	100%	29	121	150	109	179 35	97%	-7.9% -1.4%	Direct Carbon Costs Direct Carbon Costs		-5.2% -1.3%	Direct Carbon Costs Direct Carbon Costs		-1.2%	Physical Impact Physical Impact		16.0%	3.6°C
Life Baillie Gifford Managed Fund	Alignment Limited Alignment	1100	8806	9905	66	112	98%	802	6984	7787	53	77	97%	-1.4%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.6%	Physical Impact		47.0%	2.2°C
Life Baring Europe Select Trust	Limited Alignment	3	109	112	32	56	99%	4	69	73	43	56	99%	-2.4%	Direct Carbon Costs	-12.1%	-2.0%	Direct Carbon Costs	-9.5%	-0.2%	Physical Impact	-0.3%	60.0%	1.5°C
Life Blackrock Continental European Life Blackrock Continental European Income	Limited Alignment Limited	103	255 505	259 608	133	14	100%	9	259 428	268 472	10 72	67 178	100%	-0.7%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact		77.0% 76.0%	1.5°C 1.6°C
Fund Life BlackRock European Dynamic	Alignment Limited Alignment	76	1260	1336	26	99	100%	192	1461	1653	62	196	100%	-4.0%	Direct Carbon Costs		-3.2%	Direct Carbon Costs		-0.3%	Physical Impact		77.0%	1.6°C
Life BlackRock Gold & General	Limited Alignment Limited	118	199	317	112	409	96%	79	140	220	88	324	92%	-9.1%	Direct Carbon Costs		-6.4%	Direct Carbon Costs	-20.3%	-0.8%	Physical Impact	-1.1%	14.0%	3.1°C
Life BlackRock UK Absolute Alpha Life BNY Mellon Asian Income	Alignment Limited	60	240	576 300	93	59 227	99%	34	825 240	859 274	38 50	167	90%	-1.8% +4.3%	Direct Carbon Costs Direct Carbon Costs		-1.1%	Direct Carbon Costs Direct Carbon Costs		-0.4% -1.5%	Physical Impact Physical Impact		53.0% 33.0%	5.5°C 2°C
Life BNY Mellon Emerging Income Fund	Alignment Limited Alignment	9	107	116	30	95	100%	12	113	125	36	128	99%	-1.5%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-1.5%	Physical Impact		40.0%	2°C
Life BNY Mellon Global Income Fund	Limited Alignment	611	6579	7190	89	183	100%	401	4568	4969	76	134	100%	+2.8%	Direct Carbon Costs		+0%	Direct Carbon Costs		-0.7%	Physical Impact		71.0%	3.6°C
Life BNY Mellon International Bond Fund Life BNY Mellon Long Term Global Equity	Limited Alignment Limited	300	10 <i>7</i> 85	407 99	241	91	94%	198	129	286	199	199	95%	-0.8% -2.8%	Sovereign Direct Carbon Costs	-0.8% -6.3%	-0.7% -2.1%	Sovereign Direct Carbon Costs	-0.8% -4.9%	-0.7%	Sovereign Physical Impact	-0.7% -0.8%	0.0%	1.5°C
Life BNY Mellon Multi-Asset Growth Fund	Alignment Limited Alignment	346	3038	3384	59	106	99%	359	5009	5368	51	93	100%	+5.3%	Direct Carbon Costs		+2.5%	Direct Carbon Costs		-0.7%	Physical Impact		57.0%	1.9°C
Life BNY Mellon Real Return	Limited Alignment	76	265	341	111	172	96%	58	237	295	81	138	98%	-2.1%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-0.7%	Physical Impact		47.0%	1.6°C
Life CT European Select Fund Life CT Global Select Fund	Limited Alignment Limited	61	746 560	643	35	96 132	99%	35 74	516	552 587	22 35	65	100%	-0.9% -1.9%	Direct Carbon Costs Direct Carbon Costs		-1.0% -2.0%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact		79.0% 63.0%	1.5°C 1.8°C
Life CT UK Equity Income Fund	Alignment Limited Alignment	265	3604	3869	44	51	99%	178	4013	4191	31	42	100%	-1.7%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.2%	Physical Impact		85.0%	1.5°C
Life CT UK Fund	Limited Alignment	49	645	694	75	129	98%	43	615	658	70	94	100%	-0.6%	Direct Carbon Costs	-7.8%	+0.1%	Direct Carbon Costs	-5.6%	-0.3%	Physical Impact	-0.4%	74.0%	6°C
Life CT UK Property Feeder Life Elite Alternatives	Limited Alignment	1196	1599	2795	194	316	97%	709	1032	1741	156	267	97%	-3.6%	- Direct Carbon Costs	-7.7%	-3.3%	- Direct Carbon Costs	-6.6%	-0.8%	- Physical Impact	-0.9%	45.0%	- 1.6°C
Life Elite Asia Pacific	Alignment Limited Alignment	440	2233	2673	147	219	99%	394	1983	2377	137	226	99%	-5.2%	Direct Carbon Costs		-4.2%	Direct Carbon Costs		-1.2%	Physical Impact		27.0%	2°C

Fund Identifiers Fund Name	Governance, Strategy and Risk	Scope 1 & 2 Greenhouse	Previ	ous Year's (Scope 1,2 & 3 Total	Carbon foo	otprint tprint Scope	Data Coverage %	Scope 1 & 2 Greenhouse	Curre Scope 3 Greenhouse	Scope 1,2	Carbon foo	tprint tprint Scope ons Intensity	Data Coverage %		Transition Scenario		Disorderl	(CVaR) Scenario y Transition Scenario 2C or below)	· · · · · ·	Hot House	2 World Scenario ed Warming 3C o	r above)	Alignm Science Based	lmplied
	Management Framework	Gas Emissions	Gas Emissions	Greenhouse Gas Emissions Total Carbon			for Carbon Footprint fund information	Gas Emissions	Gas Emissions	Greenhouse Gas Emissions	*Please see the educational g further information		for Carbon Footprint fund information	Potential	Main Impact Driver	Potential	Potential		Potential	Potential	Main Impact	Potential	Target Initiative (SBTi) Alignment	Rise (ITR) (°C)
		Emissions (tCO2e)	Emissions (tCO2e)	Emissions (tCO2e)	Intensity (tCO2e/£m)	Intensity (tCO2e/£m)		Emissions (tCO2e)	Emissions (tCO2e)	Emissions (tCO2e)	Intensity	Intensity (tCO2e/£m)		Impact of scenario on Value (%)		Impact on Value (%) excl. Adaptation & Abatement (%)	Impact of scenario on Value (%)		Impact on Value (%) excl. Adaptation & Abatement (%)	Impact of scenario on Value (%)	Driver	Impact on Value (%) excl. Adaptation & Abatement (%)	(%)	
Life Elite Balanced Managed Fund	Limited Alignment Limited	1998	13694	15692	84	131	96%	1992	16082	18074	74	130	97%	-1.4%	Direct Carbon Costs	-5.9%	-1.4%	Direct Carbon Costs	-4.9%	-0.4%	Physical Impact	-0.5%	55.0%	2.1°C
Life Elite Cautious Managed Fund	Alignment Limited Alignment	4540 3522	12055 17359	16595 20882	129	141	93%	3979 2997	18312	17297 21309	122 89	149	94%	-1.0% -1.3%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact	-0.2%	35.0% 48.0%	2.5°C 2.3°C
Life Elite Defensive Managed Life Elite Diversified Market 2	Limited Alignment Limited	1329 73	4925 241	6254	114	145 145	91%	1120 72	5196 243	6316	101 123	140	92% 97%	-1.2%	Direct Carbon Costs		-0.9%	Direct Carbon Costs		-0.3%	Physical Impact		42.0% 46.0%	2.2°C
Life Elite Diversified Market 3	Alignment Limited Alignment	100	528	628	106	138	97%	115	535	650	113	165	97%	-1.2%	Direct Carbon Costs Direct Carbon Costs		-1.3%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		48.0%	1.9°C
Life Elite Diversified Market 4	Limited Alignment Limited	184	1399	1583	90	128	96%	388	2195	2583	10 <i>7</i>	167	97%	-1.8%	Direct Carbon Costs		-1.5%	Direct Carbon Costs		-0.5%	Physical Impact		49.0%	1.9°C
Life Elite Diversified Market 5 Life Elite Diversified Market 6	Alignment Limited Alignment	86	907	993	80	139	97%	75	1346 764	1550 839	67	165	98%	-2.0% -2.2%	Direct Carbon Costs Direct Carbon Costs		-1.8%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		52.0%	1.9°C
Life Elite European Equity	Limited Alignment Limited	811	7515	8327	79	109	99%	914	8741	9655	80	123	99%	-2.2%	Direct Carbon Costs		-2.0%	Direct Carbon Costs		-0.3%	Physical Impact		73.0%	2.3°C
Life Elite Extra Cautious Managed Life Elite Extra Defensive Managed	Alignment Limited Alignment	132	953 397	1175 529	107	140	92%	188	1015	614	104	133	93%	-1.2%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		45.0% 38.0%	2.3°C 2.2°C
Life Elite Global Emerging Markets	Limited Alignment Limited	178	1010	1187	149	338	98%	199	1128	1327	136	334	97%	-5.6%	Direct Carbon Costs		-4.3%	Direct Carbon Costs		-1.4%	Physical Impact		23.0%	4.6°C
Life Elite Global Equity Life Elite International	Alignment Limited Alignment	172	1652	1824	61	134	99%	173	1772	1945	57	138	99%	-1.4% -1.5%	Direct Carbon Costs Direct Carbon Costs		-1.9%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		57.0% 54.0%	1.9°C
Life Elite Japan Fund	Limited Alignment Limited	223	3477	3699	77	93	100%	208	4190	4398	68	84	99%	-2.8%	Direct Carbon Costs		-2.5%	Direct Carbon Costs		-0.7%	Physical Impact		44.0%	1.5°C
Life Elite North American Equity Life Elite Stockmarket Managed Fund	Alignment Limited Alignment	337	7669 2569	8319 2907	35 78	137	99%	702 324	7230 2763	7932 3087	38 71	154	98%	-0.7%	Direct Carbon Costs Direct Carbon Costs		-1.8% -1.5%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		52.0%	1.8°C 2.1°C
Life Elite UK Equity Life Federated Hermes Asia ex-Japan Equity	Limited Alignment Limited	1383	20634	22017	54	68	99%	1253	20585	21839	50	66	99%	-0.8%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.2%	Physical Impact		69.0%	4.7°C
Fund Life Federated Hermes US SMID Equity Fund	Alignment Limited Alignment	235	590 803	824 857	395	390 131	98%	66	767	833	35	338 141	100%	-6.5% -2.0%	Direct Carbon Costs Direct Carbon Costs		-4.6% -2.0%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Physical Impact Physical Impact		19.0%	2.1°C 2.4°C
Life Fidelity American Fund	Limited Alignment	13	272	285	11	56	100%	13	88	100	10	50	100%	-1.6%	Direct Carbon Costs		-1.4%	Direct Carbon Costs		-0.7%	Physical Impact		63.0%	1.6°C
Life Fidelity Asia Pacific Opportunities Life Fidelity Emerging Markets Fund	Limited Alignment Limited Alignment	38	1026	1112	58 34	123 88	99%	252 30	304	1373 334	169	219	99%	-8.2% -2.0%	Direct Carbon Costs Direct Carbon Costs		-6.4% -1.5%	Direct Carbon Costs Direct Carbon Costs		-1.3% -1.5%	Physical Impact Physical Impact		27.0%	1.7°C 1.9°C
Life Fidelity Enhanced Income Fund	Limited Alignment	29	460	488	77	117	97%	28	421	449	74	111	100%	+2.7%	Direct Carbon Costs		+1.6%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact		68.0%	4.4°C
Life Fidelity European Fund (Elite) Life Fidelity Global Dividend Fund	Limited Alignment Limited	31 19	383	248	30	67 82	100%	16	385 199	433 215	43 32	90	100%	-3.0% +5.8%	Direct Carbon Costs Direct Carbon Costs		-2.2% +2.5%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Physical Impact		70.0%	2.8°C
Life Fidelity Global Special Situations	Alignment Limited Alignment	114	2453	2567	31	69	99%	116	2739	2855	31	108	99%	-1.3%	Direct Carbon Costs	-8.5%	-1.7%	Direct Carbon Costs	-7.3%	-0.8%	Physical Impact	-0.9%	52.0%	1.8°C
Life Fidelity Sustainable Moneybuilder Income Life First Sentier Global Listed Infrastructure Fund	Limited Alignment Limited	50 591	458 1230	509 1821	300	91	52% 93%	45	630	675	216	78 1035	65% 96%	-0.6% +8.2%	Direct Carbon Costs Direct Carbon Costs		-0.4%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact Physical Impact		32.0%	1.5°C 2.2°C
Life Fixed Interest	Alignment Limited Alignment	234	141	376	142	142	100%	180	122	302	120	120	100%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-0.5%		-0.5%		1.5°C
Life FSSA Asia Focus Fund Life FTF Martin Currie UK Mid Cap Fund	Limited Alignment Limited	15 39	216 1013	231 1052	27	63	99%	17 33	243 1046	260 1079	30	76 32	100%	-0.8%	Direct Carbon Costs Direct Carbon Costs		-1.0% -0.5%	Direct Carbon Costs Direct Carbon Costs		-1.3% 0%	Physical Impact Physical Impact		34.0%	1.8°C
Life FTF Martin Currie UK Smaller Companies	Alignment Limited Alignment	63	977	1040	49	58	85%	25	868	893	20	25	85%	+2%	Direct Carbon Costs		+1.6%	Direct Carbon Costs		-0.2%	Physical Impact		36.0%	1.6°C
Life GAM Star China Equity Life HSBC American Index	Limited Alignment Limited	1 162	19	20 1975	20 33	49 112	100%	2	29 1956	31 2122	34	107	100%	-0.4% -2.1%	Direct Carbon Costs Direct Carbon Costs		-1.3% -2.3%	Direct Carbon Costs Direct Carbon Costs		-0.9%	Physical Impact Physical Impact		12.0% 59.0%	1.8°C
Life HSBC European Index	Alignment Limited Alignment	85	841	926	82	113	99%	70	892	962	66	103	100%	-1.3%	Direct Carbon Costs		-1.5%	Direct Carbon Costs		-0.4%	Physical Impact		77.0%	2.2°C
Life HSBC Japan Index Life HSBC Pacific Index Fund	Limited Alignment Limited	45 61	636	681 458	88 128	103	100%	44 51	764 380	808	76 104	90	100%	-3.8% -5.1%	Direct Carbon Costs Direct Carbon Costs		-3.5% -4.5%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		52.0% 28.0%	1.5°C 2°C
Life Invesco Corporate Bond Fund (UK)	Alignment Limited Alignment	189	2203	2393	61	79	86%	142	1828	1971	44	71	94%	-0.6%	Direct Carbon Costs		-0.4%	Direct Carbon Costs		0%	Physical Impact		51.0%	2°C
Life Invesco Distribution Fund (UK)	Limited Alignment Limited	469 293	2866 1632	3335 1925	79 181	101 154	86%	465 334	4284 2109	4750 2442	64 189	89	91%	+1.5%	Direct Carbon Costs		+0.7%	Direct Carbon Costs		-0.2%	Physical Impact		56.0%	2.6°C 3.1°C
Life Invesco European Equity Fund (UK) Life Invesco European Smaller Companies (UK)	Alignment Limited Alignment	-	-	-	-	-	-	0	1	1	52	81	100%	-4.9%	Direct Carbon Costs Direct Carbon Costs	-11.9%	-3.9%	Direct Carbon Costs Direct Carbon Costs	-9.3%	-0.3%	Physical Impact Physical Impact	-0.2%	73.0%	1.7°C
Life Invesco Resp Japan Equity Value Disc Fnd (UK) Life Invesco UK Equity High Income Fund (UK)	Limited Alignment Limited	0 432	8 3943	8	35 98	49 152	98%	340	18 3965	19 4305	44 81	92	100%	-1.0% +2.6%	Direct Carbon Costs Direct Carbon Costs		-0.7% +0.9%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact		31.0%	1.5°C 6°C
Life iShares Continental European Equity Idx Fund	Alignment Limited Alignment	525	4984	5509	87	120	99%	474	5718	6192	72	110	100%	-1.4%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		76.0%	2.2°C
Life iShares Corporate Bond Index Fund	Limited Alignment Limited	41	718	759	39	69	79%	45	570	616	35	67	86%	-0.5%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		0%	Physical Impact		41.0%	2°C
Life iShares Emerging Markets Equity Index Fund Life iShares Environment & Low Carb Tilt Real Estate	Alignment Limited Alignment	191	967	6	7	485 69	99%	186	973	1159	175 5	480 57	100%	-6.3% -5.0%	Direct Carbon Costs Direct Carbon Costs		-5.0%	Direct Carbon Costs Direct Carbon Costs		-1.5% -2.2%	Physical Impact Physical Impact		25.0% 55.0%	4.8°C 1.6°C
Life iShares ESG Overseas Corporate Bond Indx (UK)	Limited Alignment Limited	24	310	333	41	86	96%	27	382	409	33	81	97%	-0.5%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		0%	Physical Impact		48.0%	1.7°C
Life iShares Index Linked Gilt Index Fund Life iShares Japan Equity Index Fund	Alignment Limited Alignment	181	32 2558	85 2738	142 88	142	100%	149	135 2586	337 2735	120 75	90	100%	-1.5%	Sovereign Direct Carbon Costs	-1.5% -11.9%	-1.3% -3.5%	Sovereign Direct Carbon Costs	-1.3% -10.2%	-0.8%	Sovereign Physical Impact	-1.1%	52.0%	1.5°C
Life iShares North American Equity Index Fund Life iShares Overseas Government Bond Index	Limited Alignment Limited	464	5051	5515	34	117	100%	476	5615	6091	29	111	100%	-2.6%	Direct Carbon Costs		-2.6%	Direct Carbon Costs		-0.8%	Physical Impact	-0.9%	57.0%	1.8°C
Fund Life iShares Pacific ex Japan Equity Index Fund	Alignment Limited Alignment	150 258	49 1677	199	263 127	263	99%	162	1408	215 1596	103	231	99%	-0.8% -5.2%	Sovereign Direct Carbon Costs	-0.8%	-0.6% -4.5%	Sovereign Direct Carbon Costs	-0.6%	-0.5%	Sovereign Physical Impact	-0.5%	28.0%	- 2°C
Life iShares UK Equity Index Fund	Limited Alignment Limited	1202	16431	17633	84	106	99%	974	13894	14868	74	100	100%	+0.1%	Direct Carbon Costs		-0.1%	Direct Carbon Costs		-0.2%	Physical Impact		59.0%	5.1°C
Life iShares UK Gilts All Stocks Index Fund Life Janus Henderson Cautious Managed Fund	Alignment Limited Alignment	1963	2048	3147 2175	142 62	142	90%	172	116	288 1532	120	120	91%	-0.7%	Sovereign Direct Carbon Costs	-0.7%	-0.4%	Sovereign Direct Carbon Costs	-0.4%	-0.4%	Sovereign Physical Impact	-0.4%	58.0%	- 2.8°C
Life Janus Henderson European Selected Opportunities	Limited Alignment Limited	186	1405	1591	130	267	98%	129	1071	1201	92	187	100%	-5.9%	Direct Carbon Costs		-4.7%	Direct Carbon Costs		-0.3%	Physical Impact		85.0%	3.2°C
Life JPM Emerging Markets Income	Alignment Limited Alignment	20	148	1682 167	118 58	124	95%	198 17	850 235	1047 252	38	75 102	100%	-0.3% -1.8%	Direct Carbon Costs Direct Carbon Costs		-0.2% -1.9%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		48.0% 35.0%	1.7°C 5.2°C
Life JPM Natural Resources	Limited Alignment Limited	80	994	1075	254	430	100%	60	634	694	263	518	100%	-32.3%	Direct Carbon Costs		-21.3%	Direct Carbon Costs		-0.5%	Physical Impact		9.0%	6°C
Life JPM US Equity Income Life JPM US Select Fund	Alignment Limited Alignment	208 86	1694 2401	1902 2487	59 18	23495	98%	164	1443 3201	1608 3314	48	116	100%	-7.2% +2.8%	Direct Carbon Costs Direct Carbon Costs		-5.7% +0.2%	Direct Carbon Costs Direct Carbon Costs		-1.0% -0.8%	Physical Impact Physical Impact		51.0%	2.9°C 1.7°C
Life Jupiter Corporate Bond Fund	Limited Alignment	51	651	702	70	100	79%	32	305	337	43	90	82%	-1.6%	Direct Carbon Costs	-2.0%	-0.9%	Direct Carbon Costs	-1.2%	-0.3%	Sovereign	-0.3%	33.0%	1.5°C
Life Jupiter Ecology Fund Life Jupiter Financial Opportunities	Limited Alignment Limited Alignment	76 1	1325	1402 70	2	251	96%	56	812 67	868 67	3	248	94%	+7.4%	Direct Carbon Costs Direct Carbon Costs		+3.9%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact	-0.9%	80.0%	1.8°C
Life Jupiter Global Emerging Markets	Limited Alignment	0	3	3	7	41	100%	0	2	2	6	39	100%	-0.5%	Direct Carbon Costs	-5.5%	-0.5%	Direct Carbon Costs	-3.6%	-1.4%	Physical Impact	-1.6%	30.0%	1.7°C
Life Jupiter Japan Income Life Jupiter Merlin Monthly Income Select	Limited Alignment Limited	45 394	648	693 2305	158	74 186	100%	32 174	860 1161	892 1335	34 95	64	96% 87%	-1.3% -2.1%	Direct Carbon Costs Direct Carbon Costs		-1.4% -1.3%	Direct Carbon Costs Direct Carbon Costs		-0.9%	Physical Impact Physical Impact		48.0%	1.5°C
Life Jupiter Strategic Bond	Alignment Limited Alignment	1228	2852	4081	237	254	73%	1	1	2	207	224	73%	-1.2%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.3%		-0.4%	23.0%	2.1°C
Life Jupiter UK Alpha Fund Life Jupiter UK Mid Cap Fund	Limited Alignment Limited	111 74	1617	1728 1214	95 46	122	100% 98%	97 35	1558 1326	1654	92 25	108	100%	-2.7% -0.4%	Direct Carbon Costs Direct Carbon Costs		-1.7% -0.2%	Direct Carbon Costs Direct Carbon Costs		-0.2% -0.2%	Physical Impact Physical Impact		60.0%	6°C
Life Jupiter UK Special Situations	Alignment Limited Alignment	277	3665	3942	88	100	98%	275	3715	3991	85	99	100%	-3.7%	Direct Carbon Costs		-2.3%	Direct Carbon Costs		+0.7%	Physical Impact		65.0%	6°C
Life L&G All Stocks Gilt Index Trust	Limited Alignment Limited	85	52 304	13 <i>7</i> 313	142 17	142	100%	1	0	1	120	120	100%	-0.7%	Sovereign Direct Carbon Costs	-0.7%	-0.4%	Sovereign Direct Carbon Costs	-0.4%	-0.4%		-0.4%	30.0%	- 2.2°C
Life L&G Sterling Corporate Bond Index Fund Life Lazard European Smaller Companies Fund	Alignment Limited Alignment	9	814	313 854	40	28	97%	21	691	712	15	30	94%	-0.2%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Physical Impact Physical Impact		30.0% 45.0%	2.2°C 1.5°C
Life Legal & General UK Property Feeder Fund	Limited Alignment Limited	0	9	9	1	15	100%	10	53	63	6	64	100%	-5.0%	Direct Carbon Costs		-4.0%	Direct Carbon Costs	-9.8%	-2.1%	Physical Impact	-2.6%	68.0%	1.6°C
Life LF Equity Income Fund Life Liontrust MA Blended Growth Fund	Alignment Limited Alignment	91	769	861	80	154	95%	109	954	1063	81	165	96%	-2.9%	- Direct Carbon Costs	-9.1%	-2.5%	- Direct Carbon Costs	-7.1%	-0.8%	- Physical Impact	-0.9%	47.0%	- 2.3°C
Life Liontrust MA Blended Intermediate Fund	Limited Alignment	547	4746	5293	75	144	89%	562	4681	5242	77	150	90%	-2.4%	Direct Carbon Costs	-7.0%	-2.0%	Direct Carbon Costs	-5.5%	-0.6%	Physical Impact	-0.7%	41.0%	2.3°C

Fund Identifiers Fund Name	Governance, Strategy and Risk	Scope 1 & 2 Greenhouse	Previous Scope 3	ous Year's (Scope 1,2 & 3 Total	Carbon foo	otprint tprint Scope ons Intensity	Data Coverage %	Scope 1 & 2 Greenhouse	Curre Scope 3 Greenhouse	ent Year's C Scope 1,2 & 3 Total	Carbon foot	 	Data Coverage %		ransition Scenario		Disorderl	(CVaR) Scenario	<u> </u>	Hot House	World Scenario	r above)	Alignmon Science	ent metrics
	Management Framework	Gas Emissions	Gas Emissions	Greenhouse Gas Emissions Total Carbon			for Carbon Footprint fund information	Gas Emissions	Gas Emissions	Greenhouse Gas Emissions Total Carbon	*Please see the ducational granther information		for Carbon Footprint fund information	Potential	Main Impact Driver	Potential	Potential	2C or below) Main Impact Driver	Potential	Potential	ed Warming 3C o	Potential	Target Initiative (SBTi) Alignment	Temperature Rise (ITR) (°C)
		Emissions (tCO2e)	Emissions (tCO2e)	Emissions (tCO2e)	Intensity	Intensity (tCO2e/£m)		Emissions (tCO2e)	Emissions (tCO2e)	Emissions (tCO2e)	Intensity	Intensity (tCO2e/£m)		Impact of scenario on Value (%)		Impact on Value (%) excl. Adaptation & Abatement (%)	Impact of scenario on Value (%)		Impact on Value (%) excl. Adaptation & Abatement (%)	Impact of scenario on Value (%)	Driver	Impact on Value (%) excl. Adaptation & Abatement (%)	(%)	
Life Liontrust MA Blended Moderate Fund	Limited Alignment Limited	492	3447	3939	86	159	87%	517	3408	3925	87	166	89%	-2.1%	Direct Carbon Costs	-5.9%	-1.9%	Direct Carbon Costs	-4.8%	-0.5%		-0.6%	39.0%	2.3°C
Life Liontrust MA Blended Progressive Fund Life Liontrust MA Blended Reserve Fund	Alignment Limited Alignment	239 55	313	2253 368	77 94	181	91%	43	2148	2395	77 92	151	93%	-2.5% -1.8%	Direct Carbon Costs Direct Carbon Costs		-2.1% -1.8%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact Physical Impact		43.0% 37.0%	2.3°C 2.3°C
Life Liontrust MA Diversified Real Assets Fund	Limited Alignment Limited	279	319	598	124	192	98%	113	133	246	131	246	98%	-11.7%	Direct Carbon Costs		-9.2%	Direct Carbon Costs		-0.9%	Physical Impact		57.0%	2.3°C
Life Liontrust MA Dynamic Passive Growth Fund Life Liontrust MA Dynamic Passive Intermediate Fund	Alignment Limited Alignment	96 848	7428	913	83	190	97%	924	1547 7654	1726 8578	91	184	99%	-3.1% -2.5%	Direct Carbon Costs Direct Carbon Costs		-2.9% -2.3%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Physical Impact Physical Impact		47.0% 45.0%	2.4°C 2.4°C
Life Liontrust MA Dynamic Passive Moderate Fund Life Liontrust MA Dynamic Passive Progressive	Limited Alignment Limited	719	5375 2053	6094 2293	89 87	169 175	91%	688 275	4704 2340	5393 2615	90	188	95%	-2.2% -2.7%	Direct Carbon Costs Direct Carbon Costs		-2.1% -2.4%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact		44.0% 46.0%	2.4°C 2.4°C
Fund Life Liontrust MA Dynamic Passive Reserve Fund	Alignment Limited Alignment	158	976	1133	97	184	92%	147	873	1020	93	187	95%	-2.0%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-0.5%	Physical Impact		43.0%	2.3°C
Life Liontrust MA Dynamic Prudent Fund Life Liontrust MA Explorer 100 Fund	Limited Alignment Limited	28	176 146	203	100	188	91%	29	161	190 225	96 59	185	96%	-1.9% -2.2%	Direct Carbon Costs Direct Carbon Costs		-1.9% -1.9%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact		40.0% 55.0%	2.4°C 2.2°C
Life Liontrust MA Explorer 35 Fund	Alignment Limited Alignment	94	388	482	121	156	88%	113	445	558	123	164	88%	-1.7%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.4%	Physical Impact		39.0%	2.2°C
Life Liontrust MA Explorer 70 Fund Life Liontrust MA Explorer 85 Fund	Limited Alignment Limited	478	2981 379	3459 425	87 68	122	93%	562 79	3852 670	4414 749	85 72	129	94%	-2.0% -2.1%	Direct Carbon Costs Direct Carbon Costs		-1.7%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact		50.0% 52.0%	2.2°C 2.2°C
Life Liontrust MA Explorer Income 45 Fund	Alignment Limited Alignment	114	510	624	118	155	89%	106	490	596	112	156	89%	-1.8%	Direct Carbon Costs		-1.4%	Direct Carbon Costs		-0.5%	Physical Impact		43.0%	2.2°C
Life Liontrust MA Explorer Income 60 Fund Life Liontrust MA Monthly High Income Fund	Limited Alignment	1050 11 <i>7</i>	5736 487	6786 603	99	135	92%	1075	6143 459	7218 564	97	140	92%	-1.9% -1.8%	Direct Carbon Costs Direct Carbon Costs		-1.6%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		47.0% 36.0%	2.2°C 2.1°C
Life Liontrust MA UK Equity Fund	Alignment Limited Alignment	1	19	21	52	63	100%	2	31	33	53	66	99%	-0.6%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		0%	Physical Impact		66.0%	4.7°C
Life Liontrust Strategic Bond Fund Life M&G Corporate Bond (FOF)	Limited Alignment Limited	21 <i>7</i> 196	1216 2758	1433 2954	106	119	89%	170	1212	1382	106	121 93	92%	0%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact Sovereign	-0.3%	51.0%	1.5°C 2.4°C
Life M&G Corporate Bond (I) Fund	Alignment Limited Alignment	200	2807	3007	67	107	86%	152	1137	1289	53	93	92%	-1.1%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.2%		-0.3%	46.0%	2.4°C
Life M&G Gilt & Fixed Interest Income Fund Life M&G Global Convertibles	Limited Alignment Limited Alignment	290	175 40	465	142 47	142 92	100%	239	163 22	402 23	120 28	120	97%	-0.7% +1%	Sovereign Direct Carbon Costs	-0.7% -8.7%	-0.6% +0.6%	Sovereign Direct Carbon Costs	-0.6%	-0.5% -0.1%		-0.5%	35.0%	1.5°C
Life M&G Global Dividend Fund	Limited Alignment	182	1290	1472	91	162	100%	150	1179	1329	73	176	100%	-6.9%	Direct Carbon Costs	-12.7%	-4.8%	Direct Carbon Costs		-0.9%	Physical Impact		60.0%	1.5°C
Life M&G Global Emerging Markets Life M&G Global Macro Bond Fund	Limited Alignment Limited Alignment	36 363	509 828	546 1192	73 233	117 237	98%	32	475 0	508	74 184	120 188	98%	-2.3% -0.7%	Direct Carbon Costs Sovereign	-11.7% -0.7%	-2.1% -0.5%	Direct Carbon Costs Sovereign	-8.2%	-1.2%	Physical Impact Sovereign	-1.5%	21.0%	5.1°C
Life M&G Optimal Income Fund Life M&G UK Inflation Linked Corporate Bond	Alignment Limited Alignment Limited	149	341	490	124	142	91%	218	437	655	129	138	96%	-1.0%	Sovereign	-1.2%	-0.8%	Sovereign	-1.0%	-0.7%	Sovereign	-0.7%	43.0%	1.5°C
Fund Life Man GLG Japan CoreAlpha Fund	Alignment Limited Alignment	54	134 864	188 91 <i>7</i>	99	106	97%	36	114	150	73 93	94	99%	-6.1%	Sovereign Direct Carbon Costs	-0.1% -16.1%	0% -5.1%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Sovereign Physical Impact	-1.1%	43.0% 51.0%	1.5°C
Life MI Chelverton UK Equity Income Fund	Limited Alignment	107	2279	2387	61	58	96%	97	2864	2962	60	84	95%	+0.7%	Direct Carbon Costs	-9.8%	+0.4%	Direct Carbon Costs	-7.9%	-0.1%	Physical Impact	-0.2%	44.0%	1.5°C
Life Money Market Life Morant Wright Fuji Yield	Limited Alignment Limited Alignment	78	293 1353	305 1431	13	136	99%	82	2213 1691	1773	124	134	100%	-3.2%	Direct Carbon Costs Direct Carbon Costs		-2.5%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		9.0%	1.5°C
Life Ninety One Emerging Markets Blended Debt	Limited Alignment Limited	25	12	37	538	591	92%	16	18	34	437	481	90%	-1.8%	Demand Destruction	-2.1%	-0.9%	Direct Carbon Costs	-1.1%	-0.2%		-0.2%	13.0%	6°C
Life Ninety One Global Income Opportunities Life Ninety One UK Special Situations Fund	Alignment Limited Alignment	1088	1426 656	709	25794	98	98%	40	1013	1893 735	21256	234	99%	+2.7%	Direct Carbon Costs Direct Carbon Costs		+1.2%	Direct Carbon Costs Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		66.0% 57.0%	1.5°C 4°C
Life Premier Miton Multi Asset Absolute Return Life Royal London Corporate Bond Mnthly Inc	Limited Alignment Limited	30	202	233	96	117	89%	40	69	109	119	134	95%	-1.1%	Direct Carbon Costs		-0.8%	Direct Carbon Costs		-0.1%	Physical Impact		33.0%	1.5°C
Trust Life Royal London Global Index Linked	Alignment Limited Alignment	408	136	544	36 240	240	100%	289	103	392	209	209	100%	-0.3%	Direct Carbon Costs Sovereign	-0.7%	-0.3%	Direct Carbon Costs Sovereign	-0.6%	-0.6%	Physical Impact Sovereign	-0.6%	23.0%	2.1°C
Life Royal London Sterling Credit	Limited Alignment Limited	144	3107	3251	33	44	64%	110	2418	2528	26	40	67%	-0.3%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		0%	Physical Impact		23.0%	1.7°C
Life Royal London Sustainable Diversified Trust Life Royal London Sustainable World Trust	Alignment Limited Alignment	2	323 53	333 55	17	79	95%	2	39	41	18	74	96%	-0.7%	Direct Carbon Costs Direct Carbon Costs		-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		52.0%	1.8°C
Life Royal London UK Income with Growth Trust Life Schroder Asian Income Fund	Limited Alignment Limited	1	23 135	25 145	85	104	86%	1	24	26 277	66 50	98	90%	+2.6%	Direct Carbon Costs Direct Carbon Costs	-4.4%	+1.6%	Direct Carbon Costs Direct Carbon Costs	-4.0% -9.1%	-0.1%	Physical Impact	-0.2% -1.3%	50.0%	5.2°C 2.7°C
Life Schroder European Recovery	Alignment Limited Alignment	123	1685	1807	123	125	100%	71	1057	1129	116	98	100%	-4.4%	Direct Carbon Costs	-12.9%	-2.8%	Direct Carbon Costs	-9.4%	+0.1%	Physical Impact		66.0%	2.3°C
Life Schroder European Sustainable Equity Fund Life Schroder Global Cities Real Estate	Limited Alignment Limited	4 17	63	67 128	66	88	99%	2	60 92	62 108	33	46 92	100%	+3.6%	Direct Carbon Costs Direct Carbon Costs		+1.4%	Direct Carbon Costs Direct Carbon Costs		-0.4% -3.1%	Physical Impact		90.0%	1.5°C
Life Schroder Global Equity Income	Alignment Limited Alignment	39	717	756	59	59	100%	41	645	686	71	69	100%	-4.8%	Direct Carbon Costs		-3.2%	Direct Carbon Costs		-0.5%	Physical Impact		70.0%	2.1°C
Life Schroder Global Healthcare Life Schroder Income Maximiser	Limited Alignment Limited Alignment	2 83	28 1251	30 1334	6	35 118	99%	78	19	1332	5	93	97%	-0.8%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Direct Carbon Costs Direct Carbon Costs		-0.7% +0.7%	Physical Impact		54.0% 69.0%	1.5°C 6°C
Life Schroder ISF Global Recovery	Limited Alignment	72	917	989	78	79	100%	193	973	1165	208	216	100%	-5.8%	Direct Carbon Costs	-15.0%	-4.0%	Direct Carbon Costs	-11.0%	-0.6%	Physical Impact	-0.7%	61.0%	2°C
Life Schroder Managed Balanced Life Schroder Tokyo Fund	Limited Alignment Limited Alignment	238 95	1951	1438	98 87	138 95	93%	153 94	1690	1843	97	107	95%	-1.0%	Direct Carbon Costs Direct Carbon Costs		-1.0% -2.4%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		50.0%	1.8°C
Life Schroder UK Alpha Income	Limited Alignment	38	531	569	71	80	100%	14	256	270	59	76	100%	+5.4%	Direct Carbon Costs	-3.7%	+2.8%	Direct Carbon Costs	-4.4%	-0.2%	Physical Impact	-0.3%	63.0%	5.4°C
Life Schroder US Mid Cap Life Stewart Inv Worldwide Sustainability Fund	Limited Alignment Limited Alignment	0	1126	1215	36 9	110	96%	0	1019	1073	11	66 27	100%	-3.6% +0.5%	Direct Carbon Costs Direct Carbon Costs		-2.9% +0.1%	Direct Carbon Costs Direct Carbon Costs		-1.1%	Physical Impact Physical Impact		28.0%	2.9°C
Life Stewart Investors Asia Pacific Leaders Life Stewart Investors Global Emerging Mkt	Limited Alignment Limited	53	1612	1665	12	48	100%	44	1534	1578	11	47	100%	-1.5%	Direct Carbon Costs		-1.4%	Direct Carbon Costs		-1.3%	Physical Impact		43.0%	2°C
Leaders Life Vanguard FTSE UK All Share Index Unit Trust	Alignment Limited Alignment	18	341	366	16	106	99%	17	1435	1536	74	101	100%	-1.7% +0.1%	Direct Carbon Costs Direct Carbon Costs		-1.5% -0.1%	Direct Carbon Costs Direct Carbon Costs		-1.0%	Physical Impact Physical Impact		60.0%	1.9°C 5.2°C
Life WS Evenlode Income Life WS Lindsell Train UK Equity	Limited Alignment Limited	18	868 488	885 507	5	13	100%	14	824 408	838 418	4	10	100%	+0.1%	Direct Carbon Costs Direct Carbon Costs		0%	Direct Carbon Costs Direct Carbon Costs		-0.5% -0.5%	Physical Impact		86.0% 87.0%	1.5°C
Life WS Verbatim Portfolio 3	Alignment Limited Alignment	1	9	10	115	195	93%	1	8	10	103	170	96%	-0.6%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.3%	Physical Impact		41.0%	2.3°C
Life WS Verbatim Portfolio 4 Life WS Verbatim Portfolio 5 Growth	Limited Alignment Limited	18	146 381	164 425	111	189	96%	19	114 298	133 343	104 95	172 164	97%	-2.4% -2.4%	Direct Carbon Costs Direct Carbon Costs		-1.9% -2.0%	Direct Carbon Costs Direct Carbon Costs		-0.4% -0.5%	Physical Impact Physical Impact		43.0% 45.0%	2.3°C 2.2°C
Life WS Verbatim Portfolio 5 Income	Alignment Limited Alignment	4	62	66	41	88	84%	4	81	85	38	115	89%	-3.1%	Direct Carbon Costs		-2.4%	Direct Carbon Costs		-0.5%	Physical Impact		62.0%	1.5°C
Life WS Verbatim Portfolio 6 Liontrust MA Blended Growth Fund	Limited Alignment Limited	8 221	73 1860	2081	100	186	97% 95%	5 228	34 2001	40 2229	93	163	98%	-2.4%	Direct Carbon Costs Direct Carbon Costs		-2.2% -2.5%	Direct Carbon Costs Direct Carbon Costs		-0.5% -0.8%	Physical Impact		45.0% 47.0%	2.1°C 2.3°C
Liontrust MA Blended Intermediate Fund	Alignment Limited Alignment	607	5258	5865	75	144	89%	583	4860	5443	77	150	90%	-2.4%	Direct Carbon Costs		-2.0%	Direct Carbon Costs		-0.6%		-0.7%	41.0%	2.3°C
Liontrust MA Blended Moderate Fund Liontrust MA Blended Progressive Fund	Limited Alignment Limited Alignment	608	4257 3208	4865 3589	86 77	159	91%	437 319	2882 2776	3320 3095	87 77	166 151	93%	-2.1% -2.5%	Direct Carbon Costs Direct Carbon Costs		-1.9% -2.1%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		39.0% 43.0%	2.3°C
Liontrust MA Diversified Real Assets Fund	Alignment Limited Alignment	895	1024	1919	124	192	98%	329	388	717	131	246	98%	-11.7%	Direct Carbon Costs		-9.2%	Direct Carbon Costs		-0.9%	Physical Impact		57.0%	2.3°C
Liontrust MA Dynamic Passive Adventurous Fund Liontrust MA Dynamic Passive Growth Fund	Limited Alignment Limited Alignment	179 388	1479 3315	1658 3702	93 91	197 190	99%	177 463	1536 4000	1713 4463	91 91	220	99%	-3.2% -3.1%	Direct Carbon Costs Direct Carbon Costs		-3.0% -2.9%	Direct Carbon Costs Direct Carbon Costs		-0.9%	Physical Impact		47.0% 47.0%	2.4°C 2.4°C
Liontrust MA Dynamic Passive Intermediate Fund	Alignment Limited Alignment	1745	15285	17030	83	169	92%	1704	14125	15829	83	184	95%	-2.5%	Direct Carbon Costs		-2.3%	Direct Carbon Costs		-0.6%	Physical Impact		45.0%	2.4°C
Liontrust MA Dynamic Passive Moderate Fund Liontrust MA Dynamic Passive Progressive Fund	Limited Alignment Limited Alignment	172 898	976 7682	1148 8580	94	181 175	94%	158 838	880 7139	1038 7977	92 86	176 194	96%	-1.8% -2.7%	Direct Carbon Costs Direct Carbon Costs		-1.8%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact		37.0% 46.0%	2.3°C 2.4°C
Liontrust MA Dynamic Passive Reserve Fund	Limited Alignment	120	745	866	97	184	92%	92	545	637	93	187	95%	-2.0%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-0.5%	Physical Impact		43.0%	2.3°C
Liontrust MA Dynamic Prudent Fund Liontrust MA Explorer 100 Fund	Limited Alignment Limited Alignment	324	261 3042	302 3365	100	188	91%	33 414	182 4450	215 4865	96 59	185	96%	-1.9% -2.2%	Direct Carbon Costs Direct Carbon Costs		-1.9%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact		40.0% 55.0%	2.4°C 2.2°C
Liontrust MA Explorer 35 Fund	Limited Alignment Limited	226	930	1155	121	156	88%	195	771	967	123	164	88%	-1.7%	Direct Carbon Costs		-1.3%	Direct Carbon Costs		-0.4%	Physical Impact		39.0%	2.2°C
Liontrust MA Explorer 70 Fund Liontrust MA Explorer 85 Fund	Alignment Limited Alignment	1114 290	6951 2377	8065 2666	68	122	93%	1070 356	7338 3005	8408 3361	85 72	129	94%	-2.0% -2.1%	Direct Carbon Costs Direct Carbon Costs		-1.7%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		50.0% 52.0%	2.2°C 2.2°C
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Liontrust MA Explorer Income 45 Fund Liontrust MA Explorer Income 60 Fund Liontrust MA Monthly High Income Fund Liontrust MA Passive Moderate Fund Liontrust MA UK Equity Fund Liontrust Strategic Bond Fund Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Limited Alignment Limited	Scope 1 & 2 Greenhouse Gas Emissions Total Carbon missions (tCO2e) 272 1293 14 951 19 107 430 569 2402 1468	Greenhouse Gas Emissions Total Carbon Emissions (tCO2e) 1218 7067 59 7103 276 599 6697 7994	& 3 Total Greenhouse Gas Emissions Total Carbon Emissions (tCO2e) 1490 8360 73 8054 295	*Please see the educational gfurther information and the second s		Data Coverage % for Carbon Footprint fund information 89%	Scope 1 & 2 Greenhouse Gas Emissions Total Carbon Emissions (tCO2e)	Greenhouse Gas Emissions Total Carbon Emissions (tCO2e)	& 3 Total Greenhouse Gas Emissions Total Carbon Emissions (tCO2e)	*Please see the ducational gurther information and the secondary intensity		Data Coverage % for Carbon Footprint fund information	Potential Impact of scenario	ransition Scenario ted warming 1.5C or Main Impact Driver	Potential Impact on Value (%) excl.	Potential Impact of	, Transition Scenario 2C or below) Main Impact Driver	Potential Impact on	(Anticipat	World Scenario ed Warming 3C o Main Impact Driver		Based Target Initiative (SBTi) Alignment (%)	Implied Temperature Rise (ITR) (°C)
Liontrust MA Explorer Income 45 Fund Liontrust MA Explorer Income 60 Fund Liontrust MA Monthly High Income Fund Liontrust MA Passive Moderate Fund Liontrust MA UK Equity Fund Liontrust Strategic Bond Fund Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment	Emissions (ICO2e) 272 1293 14 951 19 107 430 569 2402	Emissions (rCO2e) 1218 7067 59 7103 276 599 6697	Total Carbon Emissions (tCO2e) 1490 8360 73 8054 295	Intensity (tCO2e/£m) 118 99	Intensity (tCO2e/£m) 155	information 89%	Emissions (tCO2e)	Emissions	Total Carbon Emissions	Intensity	Intensity		Impact of scenario	Main Impact Driver	Impact on	Impact of	Main Impact Driver	Impact on	Impact of		Impact on	Alignment (%)	
Liontrust MA Explorer Income 45 Fund Liontrust MA Explorer Income 60 Fund Liontrust MA Monthly High Income Fund Liontrust MA Passive Moderate Fund Liontrust MA UK Equity Fund Liontrust Strategic Bond Fund Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment	1293 14 951 19 107 430 569 2402	7067 59 7103 276 599 6697	8360 73 8054 295	99	135		240						on Value (%)		Adaptation & Abatement	on Value (%)		Adaptation & Abatement	on Value (%)		Adaptation & Abatement (%)		
Liontrust MA Monthly High Income Fund Liontrust MA Passive Moderate Fund Liontrust MA UK Equity Fund Liontrust Strategic Bond Fund Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment	14 951 19 107 430 569 2402	59 7103 276 599 6697	73 8054 295	131		92%	240	1108	1348	112	156	89%	-1.8%	Direct Carbon Costs	-5.3%	-1.4%	Direct Carbon Costs	-4.1%	-0.5%	Physical Impact		43.0%	2.2°C
Liontrust MA Passive Moderate Fund Liontrust MA UK Equity Fund Liontrust Strategic Bond Fund Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment	951 19 107 430 569 2402	7103 276 599 6697	8054 295		200		1106	6321	7427	97	140	92%	-1.9%	Direct Carbon Costs	-6.4%	-1.6%	Direct Carbon Costs	-5.0%	-0.5%	Physical Impact	-0.6%	47.0%	2.2°C
Liontrust MA UK Equity Fund Liontrust Strategic Bond Fund Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment	19 107 430 569 2402	276 599 6697	295	89		84%	12	53	65	121	186	85%	-1.8%	Direct Carbon Costs	-4.5%	-1.6%	Direct Carbon Costs	-3.8%	-0.5%	Physical Impact	-0.6%	36.0%	2.1°C
Liontrust Strategic Bond Fund Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment	107 430 569 2402	599 6697		50	169	91%	837	5722	6560	90	188	95%	-2.2%	Direct Carbon Costs		-2.1%	Direct Carbon Costs		-0.5%	Physical Impact		44.0%	2.4°C
Liontrust UK Growth M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Limited Alignment	430 569 2402	6697		106	63	100%	27 89	637	438 727	106	121	99% 85%	-0.6%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Direct Carbon Costs Direct Carbon Costs		0%	Physical Impact Physical Impact		51.0%	4.7°C
M&G Corporate Bond (FOF) M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Limited Alignment Limited Alignment Limited Alignment Limited Alignment Limited Alignment Limited Alignment	2402	7994	7127	58	53	99%	307	4890	5197	57	56	98%	-1.7%	Direct Carbon Costs		-0.6%	Direct Carbon Costs		-0.4%	Physical Impact		77.0%	6°C
M&G Corporate Bond (I) Fund M&G Gilt & Fixed Interest Income Fund M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Limited Alignment Limited Alignment Limited Alignment Limited Alignment Limited Alignment			8563	67	107	86%	410	3067	3478	53	93	92%	-1.1%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-0.2%	Sovereign	-0.3%	46.0%	2.4°C
M&G Global Dividend Fund M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment Limited Alignment	1468	33743	36146	67	107	86%	1860	13907	15767	53	93	92%	-1.1%	Direct Carbon Costs	-1.6%	-0.6%	Direct Carbon Costs	-1.0%	-0.2%	Sovereign	-0.3%	46.0%	2.4°C
M&G Global Emerging Markets M&G Global Macro Bond Fund	Alignment Limited Alignment		886	2354	142	142	100%	1104	751	1856	120	120	100%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	-	1.5°C
M&G Global Macro Bond Fund	Alignment	508	3603	4111	91	162	100%	419	3302	3721	73	176	100%	-6.9%	Direct Carbon Costs	-12.7%	-4.8%	Direct Carbon Costs	-9.6%	-0.9%	Physical Impact	-1.0%	60.0%	1.5°C
		56	782	838	73	117	98%	49	723	773	74	120	98%	-2.3%	Direct Carbon Costs		-2.1%	Direct Carbon Costs		-1.2%	Physical Impact		21.0%	5.1°C
MX(* (*Inhal Themes Fund	Alignment Limited	1420 215	3239 5899	4658	233	155	95%	105	70 2703	175 2844	35	188	98%	-0.7%	Sovereign Direct Carbon Costs	-0.7%	-0.5%	Sovereign Direct Carbon Costs	-0.5%	-0.4%	Sovereign Physical Impact	-0.4%	42.0% 50.0%	1.5°C
M&G North American Dividend Fund	Alignment Limited Alignment	177	869	1045	35	158	100%	112	1047	1159	25	137	100%	-3.8%	Direct Carbon Costs		-3.8%	Direct Carbon Costs		-1.2%	Physical Impact		63.0%	1.5°C
M&G Optimal Income Fund	Limited Alignment	171	391	561	124	142	91%	196	393	589	129	138	96%	-1.0%	Sovereign	-1.2%	-0.8%	Sovereign	-1.0%	-0.7%	Sovereign	-0.7%	43.0%	1.5°C
M&G Property Portfolio	Limited Alignment	1	3	4	6	21	91%	1	4	5	77	77	50%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	-	1.5°C
M&G Recovery Fund	Alignment	376	3871	4247	92	115	99%	328	4719	5047	82	118	99%	+4.1%	Direct Carbon Costs	-7.3%	+2.7%	Direct Carbon Costs	-6.1%	-0.3%	Physical Impact	-0.4%	55.0%	6°C
M&G UK Inflation Linked Corporate Bond Fund	Limited Alignment	126	312	437	99	106	97%	69	220	290	73	81	99%	0%	Sovereign	-0.1%	0%	Direct Carbon Costs	0%	0%	Sovereign	0%	43.0%	1.5°C
Man GLG Japan CoreAlpna runa	Limited Alignment Limited	150	2439	2589	102	99	100%	141	2483	2624	93	94	100%	-6.1%	Direct Carbon Costs		-5.1%	Direct Carbon Costs		-0.8%	Physical Impact		51.0%	1.5°C
MI Chelverton IIK Fauity Income Fund	Alignment Limited	711 303	4622 6425	5333 6728	83	130	96%	705 263	5434 7768	6140 8031	73 60	128	97%	-1.2% +0.7%	Direct Carbon Costs Direct Carbon Costs		-1.2% +0.4%	Direct Carbon Costs		-0.4%	Physical Impact Physical Impact		53.0%	2.2°C 1.5°C
Morant Wright Fuii Yield Fund	Limited	300	5213	5513	134	136	99%	296	6089	6385	124	134	100%	-3.2%	Direct Carbon Costs Direct Carbon Costs		-2.5%	Direct Carbon Costs Direct Carbon Costs		-0.1%	Physical Impact Physical Impact		27.0%	1.6°C
Morgan Stanley Global Brands	Alignment Limited Alignment	4	125	129	3	12	100%	2	72	74	2	10	100%	-0.4%	Direct Carbon Costs		-0.5%	Direct Carbon Costs		-0.7%	Physical Impact		80.0%	1.5°C
Ninety One Emerging Markets Blended Debt	Limited Alignment	14	7	21	538	591	92%	10	11	22	437	481	90%	-1.8%	Demand Destruction	-2.1%	-0.9%	Direct Carbon Costs	-1.1%	-0.2%	Sovereign	-0.2%	13.0%	6°C
Ninety One Emerging Markets Local Currency	Limited Alignment	162	30	192	471	530	98%	136	26	161	441	485	98%	-0.2%	Direct Carbon Costs	-0.2%	-0.2%	Sovereign	-0.2%	-0.2%	Sovereign	-0.2%	12.0%	2.5°C
	Limited Alignment	1416	1855	3271	257	282	98%	1081	1245	2326	212	234	99%	+2.7%	Direct Carbon Costs	-1.0%	+1.2%	Direct Carbon Costs	-1.7%	-0.3%	Physical Impact	-0.3%	66.0%	1.5°C
Ninety One UK Special Situations Fund	Limited Alignment	188	2368	2556	94	98	98%	114	1983	2096	56	44	98%	-0.7%	Direct Carbon Costs	-8.9%	-0.5%	Direct Carbon Costs	-6.8%	-0.3%	Physical Impact	-0.4%	57.0%	4°C
Pension Fixed Interest	Limited Alignment Limited	1412	852	2264	142	142	100%	1042	709	1751	120	120	100%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-0.5%	Sovereign	-0.5%	-	1.5°C
Pension money market	Alignment Limited	91	2340	2430	13	117	48%	283	20231	20514	5	6	88%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		9.0%	1.5°C
Premier Miton Cautious Multi Asset A Acc	Alignment Limited	712	11110	73 11822	174	326	99%	367	6638	7005	36 70	123	99%	-1.4%	Direct Carbon Costs Direct Carbon Costs		-1.6%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact Physical Impact		65.0% 50.0%	1.6°C
Premier Miton Multi Asset Absolute Peturn	Alignment	29	191	220	96	117	89%	20	35	54	119	134	95%	-1.1%	Direct Carbon Costs		-0.8%	Direct Carbon Costs		-0.1%	Physical Impact		33.0%	1.5°C
Promier Miten Multi Asset Growth & Insome	Limited Alignment	1156	18337	19493	218	393	98%	318	6270	6587	70	192	100%	-3.1%	Direct Carbon Costs	-9.5%	-2.7%	Direct Carbon Costs	-7.6%	-0.4%	Physical Impact	-0.5%	54.0%	1.7°C
Pathhone Income	Limited	200	3492	3692	61	100	100%	167	2643	2810	67	105	100%	+4.6%	Direct Carbon Costs	-4.0%	+2.9%	Direct Carbon Costs	-4.0%	-0.2%	Physical Impact	-0.3%	65.0%	5°C
	Limited Alignment	95	659	754	173	220	86%	61	220	281	98	164	96%	-1.0%	Direct Carbon Costs	-4.2%	-0.8%	Direct Carbon Costs	-3.0%	-0.6%	Physical Impact	-0.8%	36.0%	1.5°C
koyai London Giobai Index Linked	Limited Alignment	1427	477	1904	240	240	100%	971	348	1319	209	209	100%	-0.9%	Sovereign	-0.9%	-0.7%	Sovereign	-0.7%	-0.6%	Sovereign	-0.6%	-	-
koyai London Steriing Credit	Limited	378	8143	8521	33	44	64%	277	6096	6373	26	40	67%	-0.3%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		0%	Physical Impact		23.0%	1.7°C
Schroder Furonean Perovery	Alignment Limited	417	613 5723	6140	123	104	100%	285	879 4236	936 4521	116	98	100%	-4.1%	Direct Carbon Costs Direct Carbon Costs		-3.1%	Direct Carbon Costs Direct Carbon Costs		-1.1% +0.1%	Physical Impact Physical Impact		31.0%	2.7°C 2.3°C
Schroder Furonean Sustainable Fauity Fund	Limited	9	128	136	66	88	99%	3	76	80	33	46	100%	+3.6%	Direct Carbon Costs		+1.4%	Direct Carbon Costs		-0.4%	Physical Impact		90.0%	1.5°C
Schroder Global Cities Peal Estate	Alignment Limited Alignment	50	317	367	7	94	99%	45	258	303	8	92	100%	-5.0%	Direct Carbon Costs	-12.6%	-4.2%	Direct Carbon Costs		-3.1%	Physical Impact		66.0%	1.7°C
Schroder Global Equity Income	Limited Alignment	88	1610	1697	59	59	100%	101	1588	1689	71	69	100%	-4.8%	Direct Carbon Costs	-13.5%	-3.2%	Direct Carbon Costs	-9.9%	-0.5%	Physical Impact	-0.7%	70.0%	2.1°C
Schroder Global Healthcare	Limited Alignment	5	66	71	6	35	99%	2	35	37	5	17	97%	-0.8%	Direct Carbon Costs	-8.1%	-0.7%	Direct Carbon Costs	-6.8%	-0.7%	Physical Impact	-0.8%	54.0%	1.5°C
schroder income maximiser	Alignment	203	3071	3273	98	118	98%	160	2582	2742	82	93	100%	-5.3%	Direct Carbon Costs	-12.5%	-3.5%	Direct Carbon Costs	-9.1%	+0.7%	Physical Impact	+0.6%	69.0%	6°C
Schroder ISF Global Recovery	Alignment	20	257	277	78	79	100%	54	274	329	208	216	100%	-5.8%	Direct Carbon Costs	-15.0%	-4.0%	Direct Carbon Costs	-11.0%	-0.6%	Physical Impact	-0.7%	61.0%	2°C
Schroder lokyo rund	Limited	340	4824	5164	87	95	98%	357	4128	4486	97	100	97%	-2.3%	Direct Carbon Costs		-2.4%	Direct Carbon Costs		-0.6%	Physical Impact		43.0%	1.5°C
Schroder UK Alpha Income	Alignment Limited	243	1651	747 1894	63	117	97%	35 207	623 1515	658 1722	59 61	76 115	100%	+5.4%	Direct Carbon Costs Direct Carbon Costs		+2.8%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		63.0% 71.0%	5.4°C
Schroder UK Mid 250	Limited	351	6102	6453	58	76	96%	213	8054	8268	25	42	99%	-0.4%	Direct Carbon Costs		-0.8%	Direct Carbon Costs		-0.3%	Physical Impact		39.0%	1.7°C
Schroder US Mid Cap	Alignment Limited Alignment	170	2156	2326	36	110	96%	96	1804	1900	24	66	100%	-3.6%	Direct Carbon Costs		-2.9%	Direct Carbon Costs		-1.1%	Physical Impact		28.0%	2.9°C
Schroders Pension Managed	Limited	4049	33151	37201	98	138	93%	2433	26908	29341	61	107	95%	-1.0%	Direct Carbon Costs	-6.0%	-1.0%	Direct Carbon Costs	-4.9%	-0.5%	Physical Impact	-0.6%	50.0%	1.8°C
Stewart Investors Asia Pacific Ldrs Sustainability	Limited	214	6448	6662	12	48	100%	170	5941	6111	11	47	100%	-1.5%	Direct Carbon Costs	-7.4%	-1.4%	Direct Carbon Costs	-5.2%	-1.3%	Physical Impact	-1.4%	43.0%	2°C
Leaders	Alignment	70	1568	1637	16	50	100%	60	1485	1546	16	51	100%	-1.7%	Direct Carbon Costs	-10.4%	-1.5%	Direct Carbon Costs	-7.4%	-1.0%	Physical Impact	-1.1%	44.0%	1.9°C
Stewart Investors Worldwide Sustainability Fund	Alignment	0	1	1	9	24	98%	0	1	1	11	27	100%	+0.5%	Direct Carbon Costs	-7.1%	+0.1%	Direct Carbon Costs	-5.7%	-0.7%	Physical Impact	-0.8%	51.0%	2°C
Inredance die Pensions Property Fund	Limited Alignment Limited	275	-		-		1000		4400	-	-	-	1000	0.40	- Div. 10. 1	7.50	0.40	Direct Co. 1	-	- A 701	- Dh	-	-	1.000
Index Vanguard FTSF LIK All Share Index Unit Trust	Alignment Limited	3 <i>7</i> 5	3967 1575	1690	50	121	100%	379 345	4683 4918	5062 5262	74	113	100%	-2.6% +0.1%	Direct Carbon Costs Direct Carbon Costs		-2.6%	Direct Carbon Costs Direct Carbon Costs		-0.7%	Physical Impact Physical Impact		58.0%	1.8°C 5.2°C
Vanguard FTSE LIK Fauity Income Index	Alignment Limited	197	2829	3026	105	145	99%	166	2339	2505	105	145	100%	+0.1%	Direct Carbon Costs Direct Carbon Costs		+0.1%	Direct Carbon Costs Direct Carbon Costs		-0.2%	Physical Impact Physical Impact		53.0%	4.9°C
Vanguard UK Short-Term Investment Grade	Alignment Limited Alignment	57	1349	1407	20	33	86%	40	787	827	15	33	91%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		37.0%	1.6°C
Vanguard US Equity Index Common Contractual	Limited	77	865	943	33	111	100%	251	2933	3184	29	107	100%	-2.2%	Direct Carbon Costs	-6.2%	-2.3%	Direct Carbon Costs	-5.8%	-0.8%	Physical Impact		59.0%	1.8°C
WS Evenlade Income	Limited	54	2603	2657	4	13	100%	41	2411	2453	4	10	100%	+0.1%	Direct Carbon Costs	-3.1%	0%	Direct Carbon Costs	-2.4%	-0.5%	Physical Impact	-0.7%	86.0%	1.5°C
ws Lancaster Global Equity Fund	Alignment	532	1463	1996	351	285	99%	-	-	-	-	-	-		-	-	-	-	-	-	-	-	-	-
ws Linaseii Irain OK Equity	Alignment	65	1659	1724	5	16	100%	29	1238	1268	2	8	99%	-0.6%	Direct Carbon Costs	-3.6%	-0.6%	Direct Carbon Costs	-2.9%	-0.5%	Physical Impact	-0.7%	87.0%	1.5°C
ws verbatim Portfolio 3	Limited Alignment Limited	8	58	66	115	195	93%	7	42	49	103	170	96%	-2.2%	Direct Carbon Costs		-1.6%	Direct Carbon Costs		-0.3%	Physical Impact		41.0%	2.3°C
ws verbatim Portfolio 4	Limited Alignment Limited	19	154	174	111	189	96%	14	83	97	104	172	97%	-2.4%	Direct Carbon Costs		-1.9%	Direct Carbon Costs		-0.4%	Physical Impact		43.0%	2.3°C
WS Verbatim Portfolio 5 Income	Alignment Limited	3	191	213	103	185	97%	3	95 51	109	95 38	164	98%	-2.4%	Direct Carbon Costs Direct Carbon Costs		-2.0%	Direct Carbon Costs Direct Carbon Costs		-0.5% -0.5%	Physical Impact Physical Impact		45.0%	2.2°C
WS Verbatim Portfolio 5 Income	Alignment Limited	12	110	122	100	186	97%	13	86	99	93	163	98%	-3.1%	Direct Carbon Costs Direct Carbon Costs		-2.4%	Direct Carbon Costs Direct Carbon Costs		-0.5%	Physical Impact Physical Impact		45.0%	2.1°C
WS Verbatim Portfolio 7	Limited	30	273	303	100	191	98%	21	146	167	88	159	99%	-2.4%	Direct Carbon Costs			Direct Carbon Costs			Physical Impact		45.0%	2.1°C



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