



FUND CLIMATE REPORT

Publication Date: 30 June 2024

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

tackling the climate crisis.

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

The calculations within this document are based on the available assets held in a fund as at 31 December 2023, 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.

Note: In August 2024 we recalculated some of the numbers in the report, and we have noted in the table where this has happened.

Some fund names change over time. To find your fund name in our Fund Climate Report it's best to check the fund name shown on your annual statement. If you can't find your fund name please call us and we'd be happy to help.

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

To help find your fund(s) please select the name of the provider your policy was with before it became part of Phoenix Life below:

Abbey Life London Life Alba Life NPI **Allianz Cornhill** Pearl

Britannic Assurance Royal & Sun Alliance

Scottish Mutual Century Life

Scottish Provident Swiss Life

With-Profits Funds

(various providers)

More information on finding your previous policy provider is available here.

The report shows climate information for our With-Profits and Unit Linked Funds

With-profits funds have a variety of different types of investments, known as assets. The combination and amounts of these assets depend on the policy you have.

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

Please see the Climate Information Guide for further information.

The climate figures for each with-profits fund uses the average mix of assets held at 31 December 2023.

For certain products in PWP/SAL WP funds the proportion of investment in 'growth assets' or investments with higher risk is not the same for all policies.

For policies with exposure to growth assets we reduce the exposure as the policies get nearer to maturity. Generally this reduction starts with around 10 years to maturity, therefore for these products we have shown figures for an average policy with 10 years to maturity and 1 year to maturity, to show the effect of this change in exposure to growth assets on the climate metrics.

You can find out more about your with profits investment with us here:

thephoenixgroup.com/customer-support/with-profits





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.

Abbey Life

| Abbey Life | | | | | | | | | | | | | | | | | | | | | | |
|--|---|---|-----------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|------------|---------------------------------------|--|---|------------------------------------|--|--|---|
| Fund Identifiers | Governance, Strategy and Risk Management | | ers in these co | Carbon Foolumns were g 2024 | otprint recalculated | | Curre | ent Year's Co | arbon Foo | tprint | | | | Climate Valu | ie at Risk | (CVaR) Scenario | o Analysis Sc | ope 1 & 2 | 2 | | Alignme | ent metrics |
| Fund Name | Framework | Scope 1 & 2 Greenhouse Gas Emissions | | tprint Scope ions Intensity | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | tprint Scope ons Intensity | Data Coverage % for Carbon Footprint fund | | insition Scenario d warming 1.5C or be | slow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario ted Warming 3C | | Science Based Target Initiative (SBTi) Alignment | Implied Temperatur Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Intensity | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | 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 (%) | | |
| PHOENIX AL AMBASSADOR EQUITY ACCUMULATOR | Fully Aligned | 39408 | 108 | 161 | 96% | 34084 | 257497 | 291580 | 98 | 139 | 96% | -3.1% | Direct Carbon Costs | -7.3% | -1.7% | Direct Carbon Costs | -6.3% | -0.6% | Physical Impact | -1.4% | 55.3% | 2.8°C |
| PHOENIX AL AMBASSADOR EQUITY CAPITAL | Fully Aligned | 39408 | 108 | 161 | 96% | 34084 | 257497 | 291580 | 98 | 139 | 96% | -3.1% | Direct Carbon Costs | -7.3% | -1.7% | Direct Carbon Costs | -6.3% | -0.6% | Physical Impact | -1.4% | 55.3% | 2.8°C |
| PHOENIX AL AMERICAN SERIES 4 ACCUMULATOR | Fully Aligned | 610 | 45 | 165 | 99% | 492 | 5359 | 5851 | 34 | 117 | 100% | -3.2% | Direct Carbon Costs | -7.3% | -3.3% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.1% | 1.9°C |
| PHOENIX AL AMERICAN SERIES 4 CAPITAL | Fully Aligned | 610 | 45 | 165 | 99% | 492 | 5359 | 5851 | 34 | 117 | 100% | -3.2% | Direct Carbon Costs | -7.3% | -3.3% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.1% | 1.9°C |
| PHOENIX AL CONVERTIBLE SERIES 3 ACCUMULATOR | Limited Alignment | - | - | | - | 5 | 142 | 147 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX AL CONVERTIBLE SERIES 4 ACCUMULATOR | Limited Alignment | - | - | - | - | 5 | 142 | 147 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX AL CUSTODIAN SERIES 4 ACCUMULATOR | Fully Aligned | 1514 | 119 | 148 | 99% | 1438 | 8908 | 10346 | 108 | 126 | 99% | -3.2% | Direct Carbon Costs | -6.7% | -1.0% | Direct Carbon Costs | -4.8% | -0.4% | Physical Impact | -1.1% | 57.4% | 4°C |
| PHOENIX AL CUSTODIAN SERIES 5 ACCUMULATOR | Fully Aligned | 1514 | 119 | 148 | 99% | 1438 | 8908 | 10346 | 108 | 126 | 99% | -3.2% | Direct Carbon Costs | -6.7% | -1.0% | Direct Carbon Costs | -4.8% | -0.4% | Physical Impact | -1.1% | 57.4% | 4°C |
| PHOENIX AL EQUITY SERIES 1 ACCUMULATOR | Fully Aligned | 1509 | 102 | 140 | 99% | 1422 | 19771 | 21193 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHOENIX AL EQUITY SERIES 2 ACCUMULATOR | Fully Aligned | 490 | 102 | 140 | 99% | 405 | 5631 | 6036 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHOENIX AL EQUITY SERIES 4 ACCUMULATOR | Fully Aligned | 1407 | 102 | 140 | 99% | 1252 | 17413 | 18665 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHOENIX AL EQUITY SERIES 4 CAPITAL | Fully Aligned | 1407 | 102 | 140 | 99% | 1252 | 17413 | 18665 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHOENIX AL ETHICAL SERIES 4 ACCUMULATOR | Limited Alignment | 43 | 30 | 59 | 100% | 49 | 648 | 697 | 33 | 60 | 100% | +6.3% | Direct Carbon Costs | -2.4% | +3.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -2.1% | 72.8% | 1.5°C |
| PHOENIX AL ETHICAL SERIES 5 ACCUMULATOR | Limited Alignment | 43 | 30 | 59 | 100% | 49 | 648 | 697 | 33 | 60 | 100% | +6.3% | Direct Carbon Costs | -2.4% | +3.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -2.1% | 72.8% | 1.5°C |
| PHOENIX AL EUROPEAN SERIES 4 ACCUMULATOR | Fully Aligned | 1633 | 80 | 102 | 99% | 1282 | 15895 | 17177 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| PHOENIX AL EUROPEAN SERIES 4 CAPITAL | Fully Aligned | 1633 | 80 | 102 | 99% | 1282 | 15895 | 17177 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| PHOENIX AL FIXED INTEREST SERIES 4 ACCUMULATOR | Fully Aligned | 548 | 150 | 150 | 100% | 442 | 267 | 709 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX AL FIXED INTEREST SERIES 4 CAPITAL | Fully Aligned | 548 | 150 | 150 | 100% | 442 | 267 | 709 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX AL HIGH INCOME SERIES 4 ACCUMULATOR | Fully Aligned | 1184 | 80 | 118 | 100% | 1093 | 18363 | 19455 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | -5.7% | +2% | Direct Carbon Costs | -5.6% | -0.6% | Physical Impact | -2.0% | 66.1% | 6°C |
| PHOENIX AL HIGH INCOME SERIES 4 CAPITAL | Fully Aligned | 1184 | 80 | 118 | 100% | 1093 | 18363 | 19455 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | -5.7% | +2% | Direct Carbon Costs | -5.6% | -0.6% | Physical Impact | -2.0% | 66.1% | 6°C |
| PHOENIX AL INTERNATIONAL SERIES 4 ACCUMULATOR | Fully Aligned | 3907 | 67 | 147 | 99% | 3275 | 39502 | 42777 | 59 | 127 | 100% | -3.6% | Direct Carbon Costs | -8.7% | -2.9% | Direct Carbon Costs | -8.6% | -0.9% | Physical Impact | -1.8% | 59.9% | 2.3°C |
| PHOENIX AL INTERNATIONAL SERIES 5 ACCUMULATOR | Fully Aligned | 3907 | 67 | 147 | 99% | 3275 | 39502 | 42777 | 59 | 127 | 100% | -3.6% | Direct Carbon Costs | -8.7% | -2.9% | Direct Carbon Costs | -8.6% | -0.9% | Physical Impact | -1.8% | 59.9% | 2.3°C |

Abbey Life

| Fund Identifiers | Governance, Strategy and Risk | | | lumns were i | otprint recalculated | | Curre | ent Year's Co | arbon Foot | print | | | | Climate Valu | e at Risk | (CVaR) Scenario | o Analysis Sco | pe 1 & 2 | | | Alignme | ent metrics |
|--|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--|--|---|--|--|---|--|---------------------------------|---|-----------------------------------|-------------------------|
| und Name | Management Framework | Scope 1 & 2 Greenhouse | Carbon fool | 2024 print Scope | Data Coverage % | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | | print Scope | Data Coverage % | | nsition Scenario I warming 1.5C or be | ow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario | | Science Based Target | Implied t Temperatur |
| | | Gas Emissions | | | for Carbon Footprint fund | Gas Emissions | Gas Emissions | Greenhouse Gas Emissions | | , | for Carbon Footprint fund | , | | | | | | V | | | Initiative (SBTi) Alignment | Rise (ITR) (° |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement | Potential Impact of scenario on Value | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement | Potential Impact of scenario on Value | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement | | |
| PHOENIX AL JAPAN SERIES 4 ACCUMULATOR | Fully Aligned | 171 | 39 | 60 | 100% | 229 | 5342 | 5571 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | (%) | -4.5% | Direct Carbon Costs | (%) | -1.1% | Physical Impact | (%) | 56.1% | 1.5°C |
| PHOENIX AL JAPAN SERIES 4 CAPITAL | Fully Aligned | 171 | 39 | 60 | 100% | 229 | 5342 | 5571 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | -3.1% | 56.1% | 1.5°C |
| PHOENIX AL MANAGED SERIES 4 ACCUMULATOR | Fully Aligned | 39408 | 108 | 161 | 96% | 34084 | 257497 | 291580 | 98 | 139 | 96% | -3.1% | Direct Carbon Costs | -7.3% | -1.7% | Direct Carbon Costs | -6.3% | -0.6% | Physical Impact | -1.4% | 55.3% | 2.8°C |
| PHOENIX AL MANAGED SERIES 4 CAPITAL PHOENIX AL MANAGED SERIES 5 ACCUMULATOR | Fully Aligned | 39408 | 108 | 161 | 96% | 34084 | 257497 | 291580 | 98 | 139 | 96% | -3.1% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 2.8°C |
| PHOENIX AL MANAGED SERIES 3 ACCUMULATOR | Fully Aligned Limited Alignment | 39408 | 108 | 161 | - | 34084 | 257497 | 291580 147 | 98 | 139 | 96% | -3.1% | Direct Carbon Costs Physical Impact | 0.0% | -1.7% | Direct Carbon Costs Physical Impact | 0.0% | -0.6% | Physical Impact Physical Impact | | 55.3% | 2.8°C |
| PHOENIX AL MONEY SERIES 4 ACCUMULATOR | Limited Alignment | - | - | | - | 5 | 142 | 147 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX AL MONEY SERIES 4 CAPITAL | Limited Alignment | - | - | - | - | 5 | 142 | 147 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX AL MONEY SERIES 5 ACCUMULATOR | Limited Alignment | - | - | - | - | 5 | 142 | 147 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix AL Pension Nationwide | Fully Aligned Fully Aligned | 993 | 45 | 165 | 99% | 791 | 8615 | 9406 | 34 | 117 | 100% | -3.2% | - Direct Carbon Costs | -7.3% | -3.3% | - Direct Carbon Costs | -8.2% | -1.0% | - Physical Impact | -1.6% | 58.1% | - 1.9°C |
| PHOENIX AL PENSIONS AMERICAN CAPITAL | Fully Aligned | 993 | 45 | 165 | 99% | 791 | 8615 | 9406 | 34 | 117 | 100% | -3.2% | Direct Carbon Costs | | -3.3% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.1% | 1.9°C |
| PHOENIX AL PENSIONS AMERICAN SERIES 3 CAPITAL | Fully Aligned | 993 | 45 | 165 | 99% | 791 | 8615 | 9406 | 34 | 117 | 100% | -3.2% | Direct Carbon Costs | -7.3% | -3.3% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.1% | 1.9°C |
| PHOENIX AL PENSIONS EQUITY ACCUMULATOR | Fully Aligned | 2853 | 102 | 140 | 99% | 2525 | 35107 | 37632 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHOENIX AL PENSIONS EQUITY CAPITAL PHOENIX AL PENSIONS EQUITY SERIES 3 CAPITAL | Fully Aligned Fully Aligned | 2853 2853 | 102 | 140 | 99% | 2525 2525 | 35107 35107 | 37632 37632 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.3% | 6°C |
| PHOENIX AL PENSIONS ETHICAL ACCUMULATOR | Limited Alignment | | 30 | 59 | 100% | 459 | 6109 | 6568 | 33 | 60 | 100% | +6.3% | Direct Carbon Costs | | +3.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 72.8% | 1.5°C |
| PHOENIX AL PENSIONS ETHICAL CAPITAL | Limited Alignment | 409 | 30 | 59 | 100% | 459 | 6109 | 6568 | 33 | 60 | 100% | +6.3% | Direct Carbon Costs | -2.4% | +3.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -2.1% | 72.8% | 1.5°C |
| PHOENIX AL PENSIONS ETHICAL SERIES 3 CAPITAL | Limited Alignment | 409 | 30 | 59 | 100% | 459 | 6109 | 6568 | 33 | 60 | 100% | +6.3% | Direct Carbon Costs | -2.4% | +3.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -2.1% | 72.8% | 1.5°C |
| | Fully Aligned | 2350 | 80 | 102 | 99% | 1983 | 24599 | 26582 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| PHOENIX AL PENSIONS EUROPEAN CAPITAL PHOENIX AL PENSIONS EUROPEAN SERIES 3 CAPITAL | Fully Aligned Fully Aligned | 2350 | 80 | 102 | 99% | 1983 1983 | 24599 24599 | 26582 26582 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C 2.4°C |
| PHOENIX AL PENSIONS FIXED INTEREST | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX AL PENSIONS FIXED INTEREST CAPITAL | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| HOENIX AL PENSIONS FIXED INTEREST SERIES 3 APITAL | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX AL PENSIONS HIGH INCOME ACCUMULATOR | Fully Aligned | 827 | 80 | 118 | 100% | 736 | 12370 | 13106 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | -5.7% | +2% | Direct Carbon Costs | -5.6% | -0.6% | Physical Impact | -2.0% | 66.1% | 6°C |
| PHOENIX AL PENSIONS HIGH INCOME CAPITAL PHOENIX AL PENSIONS HIGH INCOME SERIES 3 | Fully Aligned | 827 | 80 | 118 | 100% | 736 | 12370 | 13106 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 66.1% | 6°C |
| PHOENIX AL PENSIONS INDEXED INVESTMENT | Fully Aligned | 827 | 80 | 118 | 100% | 736 | 12370 | 13106 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 66.1% | 6°C |
| ACCUMULATOR PHOENIX AL PENSIONS INDEXED INVESTMENT | Fully Aligned Fully Aligned | 352 352 | 159 | 159 | 100% | 196 | 115 | 312 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| CAPITAL PHOENIX AL PENSIONS INDEXED INVESTMENT SERIES | Fully Aligned | 352 | 159 | 159 | 100% | 196 | 115 | 312 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | | 4.5% | 1.5°C |
| CAPITAL PHOENIX AL PENSIONS INTERNATIONAL ACCUMULATOR | Fully Aligned | 89695 | 61 | 140 | 99% | 84176 | 1035750 | 1119927 | 53 | 122 | 99% | -3.3% | Direct Carbon Costs | -8.3% | -2.7% | Direct Carbon Costs | -8.3% | -0.9% | Physical Impact | | 60.2% | 2.3°C |
| | Fully Aligned | 89695 | 61 | 140 | 99% | 84176 | 1035750 | 1119927 | 53 | 122 | 99% | -3.3% | Direct Carbon Costs | -8.3% | -2.7% | Direct Carbon Costs | -8.3% | -0.9% | Physical Impact | -1.8% | 60.2% | 2.3°C |
| PHOENIX AL PENSIONS INTERNATIONAL SERIES 3 CAPITAL | Fully Aligned | 89695 | 61 | 140 | 99% | 84176 | 1035750 | 1119927 | 53 | 122 | 99% | -3.3% | Direct Carbon Costs | -8.3% | -2.7% | Direct Carbon Costs | -8.3% | -0.9% | Physical Impact | -1.8% | 60.2% | 2.3°C |
| PHOENIX AL PENSIONS JAPAN ACCUMULATOR | Fully Aligned | 252 | 39 | 60 | 100% | 318 | 7405 | 7723 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | -3.1% | 56.1% | 1.5°C |
| PHOENIX AL PENSIONS JAPAN CAPITAL PHOENIX AL PENSIONS JAPAN SERIES 3 CAPITAL | Fully Aligned Fully Aligned | 252 | 39 | 60 | 100% | 318 | 7405 7405 | 7723 7723 | 50 | 82 | 100% | -7.0% -7.0% | Direct Carbon Costs Direct Carbon Costs | | -4.5% -4.5% | Direct Carbon Costs Direct Carbon Costs | | -1.1% | Physical Impact Physical Impact | | 56.1% | 1.5°C |
| PHOENIX AL PENSIONS MANAGED ACCUMULATOR | Fully Aligned | 135770 | 104 | 158 | 96% | 121113 | 864212 | 985325 | 95 | 140 | 96% | -3.0% | Direct Carbon Costs | | -1.6% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 2.8°C |
| PHOENIX AL PENSIONS MANAGED CAPITAL | Fully Aligned | 135770 | 104 | 158 | 96% | 121113 | 864212 | 985325 | 95 | 140 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.4% | 55.3% | 2.8°C |
| PHOENIX AL PENSIONS MANAGED SERIES 3 CAPITAL | Fully Aligned | 135770 | 104 | 158 | 96% | 121113 | 864212 | 985325 | 95 | 140 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.4% | 55.3% | 2.8°C |
| PHOENIX AL PENSIONS PROPERTY ACCUMULATOR | Limited Alignment | | 0 | 2 | 37% | 2 | 75 | 77 | 7 | 9 | 70% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 1.6% | 1.5°C |
| PHOENIX AL PENSIONS PROPERTY CAPITAL PHOENIX AL PENSIONS PROPERTY SERIES 3 CAPITAL | Limited Alignment Limited Alignment | | 0 | 2 | 37% | 2 | 75 75 | 77 | 7 | 9 | 70% | 0% | Direct Carbon Costs Direct Carbon Costs | | 0% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 1.6% | 1.5°C |
| | Fully Aligned | 105 | 1 | 3 | 38% | 108 | 48885 | 48993 | 0 | 2 | 53% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 3.9% | 1.5°C |
| PHOENIX AL PENSIONS SECURITY CAPITAL | Fully Aligned | 105 | 1 | 3 | 38% | 108 | 48885 | 48993 | 0 | 2 | 53% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 3.9% | 1.5°C |
| PHOENIX AL PENSIONS SECURITY SERIES 3 CAPITAL | Fully Aligned | 105 | 1 | 3 | 38% | 108 | 48885 | 48993 | 0 | 2 | 53% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 3.9% | 1.5°C |
| | Fully Aligned | 846 | 122 | 147 | 99% | 375 | 2795 | 3170 | 109 | 120 | 96% | -2.9% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | 0% | Physical Impact | | 54.7% | 6°C |
| PHOENIX AL PROPERTY SERIES 1 ACCUMULATOR PHOENIX AL PROPERTY SERIES 2 ACCUMULATOR | Limited Alignment Limited Alignment | | 0 | 2 | 37% | 1 | 39 | 40 | 7 | 9 | 70% | 0% | Direct Carbon Costs Direct Carbon Costs | | 0% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 1.6% | 1.5°C |
| PHOENIX AL PROPERTY SERIES 4 ACCUMULATOR | Limited Alignment | | 0 | 2 | 36% | 2 | 73 | 75 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.7% | 1.5°C |
| PHOENIX AL PROPERTY SERIES 4 CAPITAL | Limited Alignment | 0 | 0 | 2 | 36% | 2 | 73 | 75 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.7% | 1.5°C |
| PHOENIX AL PROPERTY SERIES 5 ACCUMULATOR PHOENIX AL SECURED INVESTMENT SERIES 4 | Limited Alignment | 0 | 0 | 2 | 36% | 2 | 73 | 75 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.7% | 1.5°C |
| ACCUMULATOR | Limited Alignment | - | - | - | - | 5 | 142 | 147 | 13 | 14 | 48% | 0.0% | | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHOENIX AL SELECTIVE SERIES 2 ACCUMULATOR PHOENIX HS EQUITY ACCUMULATOR | Fully Aligned Fully Aligned | 932 | 123 | 147 | 99% | 786 | 8419 10097 | 9540 10883 | 109 59 | 116 | 96% | -2.9% | Direct Carbon Costs Direct Carbon Costs | | -0.2% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 54.7% 60.8% | 6°C 2.6°C |
| PHOENIX HS EUROPEAN ACCUMULATOR | Fully Aligned | 1633 | 80 | 102 | 99% | 1282 | 15895 | 17177 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| PHOENIX HS FIXED INTEREST ACCUMULATOR | Fully Aligned | 548 | 150 | 150 | 100% | 442 | 267 | 709 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX HS INCOME ACCUMULATOR | Limited Alignment | | 57 | 99 | 100% | 631 | 7847 | 8478 | 48 | 85 | 99% | -1.8% | Direct Carbon Costs | | -1.1% | Direct Carbon Costs | | -0.6% | Physical Impact | | 53.5% | 3°C |
| | Fully Aligned Fully Aligned | 390 <i>7</i> 11092 | 67 105 | 147 | 99% | 3275 9409 | 39502 66799 | 42777 76208 | 59 96 | 127 | 100% | -3.6% | Direct Carbon Costs Direct Carbon Costs | | -2.9% | Direct Carbon Costs Direct Carbon Costs | | -0.9% | Physical Impact Physical Impact | | 59.9% 55.2% | 2.3°C 2.8°C |
| | Fully Aligned Fully Aligned | 11092 | 105 | 159 | 96% | 9409 | 66799 | 76208 76208 | 96 | 140 | 96% | -3.0% | Direct Carbon Costs | | -1.6% -1.6% | Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.2% | 2.8°C |
| PHOENIX HS MONEY ACCUMULATOR | Limited Alignment | - | - | - | - | 2 | 47 | 49 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHOENIX HS MONEY SERIES A ACCUMULATOR | Limited Alignment | | - | - | | 2 | 47 | 49 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| | Fully Aligned | 1146 | 69 | 136 | 99% | 994 | 12855 | 13849 | 59 | 115 | 100% | -2.9% | Direct Carbon Costs | | -2.3% | Direct Carbon Costs | | -0.8% | Physical Impact | | 60.6% | 2.6°C |
| PHOENIX HS PENSION EQUITY SERIES AB AND AC | Fully Aligned Fully Aligned | 1146 | 69 | 136 | 99% | 994 | 12855 12855 | 13849 | 59 59 | 115 | 100% | -2.9% | Direct Carbon Costs Direct Carbon Costs | | -2.3% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact | | 60.6% | 2.6°C |
| ACCUMULATOR | Fully Aligned Fully Aligned | 1146 | 69 | 136 | 99% | 994 | 12855 | 13849 | 59 | 115 | 100% | -2.9% | Direct Carbon Costs | | -2.3% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 60.6% | 2.6°C |
| PHOENIX HS PENSION EQUITY SERIES AC CAPITAL | Fully Aligned | 1146 | 69 | 136 | 99% | 994 | 12855 | 13849 | 59 | 115 | 100% | -2.9% | Direct Carbon Costs | | -2.3% | Direct Carbon Costs | | -0.8% | Physical Impact | | 60.6% | 2.6°C |
| PHOENIX HS PENSION EUROPEAN SERIES AB AND AC | Fully Aligned | 2350 | 80 | 102 | 99% | 1983 | 24599 | 26582 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| | Fully Aligned | 2350 | 80 | 102 | 99% | 1983 | 24599 | 26582 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| PHOENIX HS PENSION EUROPEAN SERIES AC CAPITAL PHOENIX HS PENSION FIXED INTEREST | | 2350 | 80 | 102 | 99% | 1983 | 24599 | 26582 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| ACCUMULATOR | Fully Aligned | 865 865 | 150 | 150 | 100% | 704 | 425 425 | 1129 | 142 | 142 | 100% | -4.4% -4.4% | Sovereign | -4.4% -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX HS PENSION FIXED INTEREST CAPITAL PHOENIX HS PENSION FIXED INTEREST SERIES AB AND IN ACCUMULATOR | Fully Aligned Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% -4.4% | Sovereign Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| AC ACCUMULATOR PHOENIX HS PENSION FIXED INTEREST SERIES AB CAPITAL | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX HS PENSION FIXED INTEREST SERIES AC APITAL | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX HS PENSION GUARANTEED ACCUMULATOR | Limited Alignment | - | - | - | - | 9 | 232 | 241 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX HS PENSION GUARANTEED CAPITAL | Limited Alignment | - | - | - | - | 9 | 232 | 241 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX HS PENSION GUARANTEED SERIES AB AND AC ACCUMULATOR PHOENIX HS PENSION GUARANTEED SERIES AB | Limited Alignment | - | - | - | - | 9 | 232 | 241 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| HOENIX HS PENSION GUARANTEED SERIES AB APITAL HOENIX HS PENSION GUARANTEED SERIES AC | Limited Alignment | - | | - | - | 9 | 232 | 241 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| APITAL PHOENIX HS PENSION INTERNATIONAL SERIES AB | Limited Alignment | 80405 | 61 | 140 | 90% | 9 84176 | 1035750 | 241 | 13 | 14 | 48% | 0.0% | | 0.0% | 0.0% | Physical Impact Direct Carbon Costs | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| AND AC ACCUMULATOR PHOENIX HS PENSION INTERNATIONAL SERIES AB | Fully Aligned Fully Aligned | 89695 89695 | 61 | 140 | 99% | 84176 84176 | 1035750 1035750 | 1119927 | 53 | 122 | 99% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -2.7% | Direct Carbon Costs Direct Carbon Costs | | -0.9% | Physical Impact Physical Impact | | 60.2% | 2.3°C |
| CAPITAL | , | | | | | | 2.50 | | | | | | 22.2011 60313 | | | 22.0011 00313 | | , , , | ,puci | | | |

Abbey Life

| Abbey Life | | | | | | | | | | | | | | | | | | | | | | |
|---|--|---|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|-----------|--|--|---|-----------------------------------|--|--|--|
| Fund Identifiers | Governance, Strategy and Risk Management Framework | The numbe | rs in these co in Au | g 2024 | recalculated | | | ent Year's Co | | | | | | Climate Valu | | (CVaR) Scenari | | | | | Alignme | ent metrics |
| Fund Name | rramework | Scope 1 & 2 Greenhouse Gas Emissions | | otprint Scope sions Intensity | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | print Scope ons Intensity | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | elow) | | y Transition Scenaric 2C or below) | o (Anticipated | | World Scenario ed Warming 3C c | or above) | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | 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 (%) | (%) | |
| PHOENIX HS PENSION MANAGED ACCUMULATOR | Fully Aligned | 33484 | 105 | 159 | 96% | 29338 | 202235 | 231574 | 97 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -6.0% | -0.6% | Physical Impact | -1.3% | 55.4% | 2.8°C |
| PHOENIX HS PENSION MANAGED CAPITAL | Fully Aligned | 33484 | 105 | 159 | 96% | 29338 | 202235 | 231574 | 97 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -6.0% | -0.6% | Physical Impact | -1.3% | 55.4% | 2.8°C |
| PHOENIX HS PENSION MANAGED SERIES AB AND AC | Fully Aligned | 33484 | 105 | 159 | 96% | 29338 | 202235 | 231574 | 97 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -6.0% | -0.6% | Physical Impact | -1.3% | 55.4% | 2.8°C |
| PHOENIX HS PENSION MANAGED SERIES AB CAPITAL | Fully Aligned | 33484 | 105 | 159 | 96% | 29338 | 202235 | 231574 | 97 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -6.0% | -0.6% | Physical Impact | -1.3% | 55.4% | 2.8°C |
| PHOENIX HS PENSION MANAGED SERIES AC CAPITAL | Fully Aligned | 33484 | 105 | 159 | 96% | 29338 | 202235 | 231574 | 97 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -6.0% | -0.6% | Physical Impact | -1.3% | 55.4% | 2.8°C |
| PHOENIX HS PENSION PROPERTY ACCUMULATOR | Limited Alignment | 0 | 0 | 2 | 37% | 2 | 75 | 77 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.6% | 1.5°C |
| PHOENIX HS PENSION PROPERTY CAPITAL | Limited Alignment | 0 | 0 | 2 | 37% | 2 | 75 | 77 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.6% | 1.5°C |
| PHOENIX HS PENSION PROPERTY SERIES AB AND AC ACCUMULATOR | Limited Alignment | 0 | 0 | 2 | 37% | 2 | 75 | 77 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.6% | 1.5°C |
| PHOENIX HS PENSION PROPERTY SERIES AB CAPITAL | Limited Alignment | 0 | 0 | 2 | 37% | 2 | 75 | 77 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.6% | 1.5°C |
| PHOENIX HS PENSION PROPERTY SERIES AC CAPITAL | Limited Alignment | 0 | 0 | 2 | 37% | 2 | 75 | 77 | 7 | 9 | 70% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 1.6% | 1.5°C |
| PHOENIX HS PENSION STERLING LIQUIDITY SERIES AB AND AC ACCUMULATOR | Limited Alignment | | | - | - | 9 | 232 | 241 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX HS PENSION STERLING LIQUIDITY SERIES | Limited Alignment | - | - | - | - | 9 | 232 | 241 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| AB CAPITAL PHOENIX HS PENSION STERLING LIQUIDITY SERIES | Limited Alignment | | _ | | | 9 | 232 | 241 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| AC CAPITAL PHOENIX HS PROPERTY ACCUMULATOR | Limited Alignment | | 0 | 2 | 36% | 2 | 73 | 75 | 7 | 9 | 70% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 1.7% | 1.5°C |
| PHOENIX HS PROPERTY SERIES A ACCUMULATOR | Limited Alignment | | 0 | 2 | 36% | 2 | 73 | 75 | 7 | 9 | 70% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact | | 1.7% | 1.5°C |
| PHOENIX HS PROPERTY SERIES A ACCUMULATOR | Limited Alignment | | 18 | 22 | 93% | 91 | 4659 | 4750 | 16 | 25 | 92% | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Physical Impact | | 49.0% | 1.5°C |
| PHOENIX HS SMALLER COMPANIES ACCUMULATOR PHOENIX TL DEPOSIT ACCUMULATOR | Limited Alignment | | - | | 7 3 70 | 4 | 100 | 103 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHOENIX TL DEPOSIT INCOME ACCUMULATOR | Limited Alignment | | | | | 4 | 100 | 103 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHOENIX TL EQUITY INCOME ACCUMULATOR | Fully Aligned | 910 | 102 | 140 | 99% | 540 | 7505 | 8045 | 90 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| | | | | | | | | | 142 | | | | | | | | | | | | | |
| PHOENIX TL FIXED INTEREST ACCUMULATOR PHOENIX TL FIXED INTEREST INCOME ACCUMULATOR | Fully Aligned | 548 | 150 | 150 | 100% | 442 | 267 | 709 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX TL GLOBAL EQUITY SERIES 1 ACCUMULATOR | Fully Aligned | 548 | 150 59 | 150 | 100% | 1459 | 267 | 709 | 142 | 142 | | -4.4% | Sovereign Direct Carbon Costs | -4.4% | -0.7% | Sovereign Direct Carbon Costs | | 0% | Sovereign Physical Impact | 0% | 4.5% | 1.5°C |
| | | 2159 | 39 | 144 | 99% | 1658 | 18652 | 20310 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.4% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.6% | 2.6°C |
| PHOENIX TL MANAGED ACCUMULATOR | Limited Alignment | | - | - | | - | - | | | | - | - | - | - | | | - | - | - | - | - | |
| PHOENIX TL MANAGED FUND CAPITAL | Limited Alignment | | - | - | | - | - | - | | | | | - | - | | | - | - | - | | - | - |
| PHOENIX TL MANAGED FUND INITIAL | Limited Alignment | | - | - | - | - | - | - | - | 100 | - | - 0.00/ | - | 0.40/ | 0.70/ | - D: .C.I. C.: | - | 1.00/ | - N : U : | 1.00/ | - | - |
| PHOENIX TL MANAGED GROWTH ACCUMULATOR | Fully Aligned | 521 | 62 | 140 | 99% | 487 | 5821 | 6308 | 56 | 130 | 99% | -3.3% | Direct Carbon Costs | -8.4% | -2.7% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.9% | 58.3% | 2.6°C |
| PHOENIX TL MANAGED INCOME ACCUMULATOR PHOENIX TL MANAGED INVESTMENT (OLD) | Limited Alignment | | - | - | | - | - | | | | | | | | | - | - | - | | | | |
| ACCUMULATOR | Limited Alignment | | - | - | - | - | - | • | | | - | | | - | | | - | - | | | | - |
| PHOENIX TL PENSION DEPOSIT ACCUMULATOR PHOENIX TL PENSION DEPOSIT ADMINISTRATION | Limited Alignment | - | - | - | - | 1 | 24 | 24 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| ACCUMULATOR | Fully Aligned | - | - | - | | - | - | - | - | • | - | - | - | - | | - | - | - | - | - | - | - |
| PHOENIX TL PENSION DEPOSIT ADMINISTRATION CAPITAL | Fully Aligned | - | - | - | | - | - | - | | | - | - | - | - | - | - | - | - | - | - | - | - |
| PHOENIX TL PENSION DEPOSIT CAPITAL | Limited Alignment | - | - | - | | 1 | 24 | 24 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GILT EDGED ACCUMULATOR | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GILT EDGED CAPITAL | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GILT EDGED SERIES 1 ACCUMULATOR | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GILT EDGED SERIES 1 CAPITAL | Fully Aligned | 865 | 150 | 150 | 100% | 704 | 425 | 1129 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GUARANTEED ACCUMULATOR | Limited Alignment | | - | - | - | 2 | 45 | 47 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GUARANTEED CAPITAL | Limited Alignment | | - | - | - | 2 | 45 | 47 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GUARANTEED SERIES 1 ACCUMULATOR | Limited Alignment | | - | - | - | 2 | 45 | 47 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION GUARANTEED SERIES 1 CAPITAL | Limited Alignment | - | - | - | - | 2 | 45 | 47 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHOENIX TL PENSION MANAGED ACCUMULATOR | Fully Aligned | 25456 | 105 | 159 | 96% | 21975 | 151995 | 173970 | 96 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -5.9% | -0.6% | Physical Impact | -1.3% | 55.3% | 2.8°C |
| PHOENIX TL PENSION MANAGED CAPITAL | Fully Aligned | 25456 | 105 | 159 | 96% | 21975 | 151995 | 173970 | 96 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -5.9% | -0.6% | Physical Impact | -1.3% | 55.3% | 2.8°C |
| PHOENIX TL PENSION MANAGED GROWTH ACCUMULATOR | Fully Aligned | 8530 | 70 | 136 | 99% | 7447 | 96369 | 103816 | 60 | 116 | 100% | -2.9% | Direct Carbon Costs | -8.3% | -2.3% | Direct Carbon Costs | -8.2% | -0.8% | Physical Impact | -1.8% | 60.5% | 2.6°C |
| PHOENIX TL PENSION MANAGED GROWTH CAPITAL | Fully Aligned | 8530 | 70 | 136 | 99% | 7447 | 96369 | 103816 | 60 | 116 | 100% | -2.9% | Direct Carbon Costs | -8.3% | -2.3% | Direct Carbon Costs | -8.2% | -0.8% | Physical Impact | -1.8% | 60.5% | 2.6°C |
| PHOENIX TL PENSION MANAGED SERIES 1 ACCUMULATOR | Fully Aligned | 25456 | 105 | 159 | 96% | 21975 | 151995 | 173970 | 96 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -5.9% | -0.6% | Physical Impact | -1.3% | 55.3% | 2.8°C |
| PHOENIX TL PENSION MANAGED SERIES 1 CAPITAL | Fully Aligned | 25456 | 105 | 159 | 96% | 21975 | 151995 | 173970 | 96 | 141 | 96% | -3.0% | Direct Carbon Costs | -7.0% | -1.6% | Direct Carbon Costs | -5.9% | -0.6% | Physical Impact | -1.3% | 55.3% | 2.8°C |
| PHOENIX TL PENSION TSB INTERNATIONAL ACCUMULATOR | Fully Aligned | 89695 | 61 | 140 | 99% | 84176 | 1035750 | 1119927 | 53 | 122 | 99% | -3.3% | Direct Carbon Costs | -8.3% | -2.7% | Direct Carbon Costs | -8.3% | -0.9% | Physical Impact | -1.8% | 60.2% | 2.3°C |
| PHOENIX TL PENSION TSB INTERNATIONAL CAPITAL | Fully Aligned | 89695 | 61 | 140 | 99% | 84176 | 1035750 | 1119927 | 53 | 122 | 99% | -3.3% | Direct Carbon Costs | -8.3% | -2.7% | Direct Carbon Costs | | -0.9% | Physical Impact | | 60.2% | 2.3°C |
| PHOENIX TL PROPERTY ACCUMULATOR | Limited Alignment | | 0 | 2 | 36% | 2 | 73 | 75 | 7 | 9 | 70% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 1.7% | 1.5°C |
| PHOENIX TL PROPERTY INCOME ACCUMULATOR | Limited Alignment | | 0 | 2 | 37% | 0 | 1 | 1 | 7 | 9 | 70% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 1.6% | 1.5°C |
| PHOENIX TL PROPERTY INVESTMENT ACCUMULATOR | Limited Alignment | | 0 | 2 | 37% | 0 | 1 | 1 | 7 | 9 | 70% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 1.6% | 1.5°C |
| PHOENIX TL PROPERTY OLD ACCUMULATOR | Limited Alignment | | 0 | 2 | 36% | 2 | 73 | 75 | 7 | 9 | 70% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 1.7% | 1.5°C |
| PHOENIX TLTSB INTERNATIONAL ACCUMULATOR | Fully Aligned | 3907 | 67 | 147 | 99% | 3275 | 39502 | 42777 | 59 | 127 | 100% | -3.6% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -0.9% | Physical Impact | | 59.9% | 2.3°C |
| PHOENIX TLTSB INTERNATIONAL INCOME | | 3907 | 67 | 147 | 99% | 3275 | 39502 | 42777 | 59 | 127 | 100% | -3.6% | | | -2.9% | | | -0.9% | | | 59.9% | 2.3°C |
| ACCUMULATOR | Fully Aligned | 370/ | 0/ | 147 | 7 7 /0 | 32/3 | 37302 | 42/// | 37 | 12/ | 100% | -3.0% | Direct Carbon Costs | -0.7 /6 | -2.7 /6 | Direct Carbon Costs | -0.0% | -0.7 /6 | Physical Impact | -1.0 /6 | J7.7 /0 | 2.3 C |

Alba Life

| Fund Identifiers | Governance, Strategy and Risk Management | | rs in these co | Carbon Fo olumns were g 2024 | otprint recalculated | | Curre | ent Year's Co | arbon Foo | print | | | | Climate Valu | Je at Risk | (CVaR) Scenari | o Analysis Sco | ope 1 & 2 | | | Alignme | ent metrics |
|---|---|---|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|---|---------------------------------------|--|-----------|---------------------------------|--|--|---|
| und Name | Framework | Scope 1 & 2 Greenhouse Gas Emissions | | tprint Scope ions Intensity | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | Carbon foo 1 & 2 Emissi | | Data Coverage % for Carbon Footprint fund | | insition Scenario d warming 1.5C or be | slow) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenaric ed Warming 3C | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C) |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix Alba BLA (Crusader) Cash Pension | Limited Alignment | - | | - | - | 78 | 2024 | 2102 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Alba BLA (Crusader) European Pension | Fully Aligned | 169 | 80 | 102 | 99% | 142 | 1760 | 1902 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Alba BLA (Crusader) Far East Pension | Fully Aligned | 58 | 49 | 157 | 100% | 63 | 759 | 822 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.2% | 2°C |
| Phoenix Alba BLA (Crusader) Fixed Interest Pen | Fully Aligned | 45 | 118 | 130 | 90% | 38 | 90 | 128 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| Phoenix Alba BLA (Crusader) Mixed Pension | Fully Aligned | 15185 | 112 | 163 | 96% | 12132 | 87672 | 99804 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Alba BLA (Crusader) North America Pen | Fully Aligned | 102 | 45 | 165 | 99% | 79 | 864 | 943 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix Alba BLA (Crusader) Secure Income Pen | Fully Aligned | 24 | 150 | 150 | 100% | 17 | 10 | 27 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | Sovereign | -0.1% | 4.5% | 1.5°C |
| Phoenix Alba BLA (Crusader) UK Pension | Fully Aligned | 2848 | 96 | 139 | 99% | 2468 | 34313 | 36781 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Alba Building Society Pension IG | Limited Alignment | - | | - | - | 78 | 2024 | 2102 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Alba European Life | Fully Aligned | 89 | 80 | 102 | 99% | 81 | 999 | 1079 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Alba European Pension IG | Fully Aligned | 169 | 80 | 102 | 99% | 142 | 1760 | 1902 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Alba Far East Life | Fully Aligned | 19 | 49 | 156 | 100% | 22 | 265 | 286 | 65 | 222 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.3% | 2°C |
| Phoenix Alba Far Eastern Pension IG | Fully Aligned | 58 | 49 | 157 | 100% | 63 | 759 | 822 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.2% | 2°C |
| Phoenix Alba Fixed Interest Life | Fully Aligned | 32 | 119 | 130 | 91% | 33 | 77 | 110 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 37.9% | 2.1°C |
| Phoenix Alba Fixed Interest Pension IG | Fully Aligned | 45 | 118 | 130 | 90% | 38 | 90 | 128 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| Phoenix Alba Genesis (BL) American Acc Pension | Fully Aligned | 102 | 45 | 165 | 99% | 79 | 864 | 943 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix Alba Genesis (BL) Building Soc Acc Pen | Limited Alignment | - | - | - | - | 78 | 2024 | 2102 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Alba Genesis (BL) Equity Acc Pension | Fully Aligned | 2848 | 96 | 139 | 99% | 2468 | 34313 | 36781 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Alba Genesis (BL) European Acc Pension | Fully Aligned | 169 | 80 | 102 | 99% | 142 | 1760 | 1902 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Alba Genesis (BL) International Acc Pen | Fully Aligned | 336 | 59 | 144 | 99% | 294 | 3324 | 3618 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6°C |
| Phoenix Alba Genesis (BL) Managed Acc Pension | Fully Aligned | 15185 | 112 | 163 | 96% | 12132 | 87672 | 99804 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Alba GPS Cash | Limited Alignment | - | - | - | - | 78 | 2024 | 2102 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |

Alba Life

| Fund Identifiers | Governance, Strategy and Risk Management | | rs in these co | Carbon Foolumns were g 2024 | otprint recalculated | | Curre | ent Year's Co | arbon Foo | tprint | | | | Climate Valu | ıe at Risk | (CVaR) Scenario | o Analysis Sco | ope 1 & 2 | : | | Alignme | ent metrics |
|--|---|---|-------------------------------------|------------------------------------|---------------------------------|---|---|--|-------------------------------------|------------------------------------|---------------------------------|--|--|--|---|---------------------------------------|--|---|--------------------------------------|--|--|--|
| Fund Name | Framework | Scope 1 & 2 Greenhouse Gas Emissions | | tprint Scope ions Intensity | for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | tprint Scope ions Intensity | for Carbon Footprint fund | | nsition Scenario d warming 1.5C or be | low) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario red Warming 3C o | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (76) | |
| Phoenix Alba GPS Fixed Interest | Fully Aligned | 45 | 118 | 130 | 90% | 38 | 90 | 128 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| Phoenix Alba GPS Managed | Fully Aligned | 15185 | 112 | 163 | 96% | 12132 | 87672 | 99804 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Alba GPS Overseas Equity | Fully Aligned | 336 | 59 | 144 | 99% | 294 | 3324 | 3618 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6°C |
| Phoenix Alba GPS UK Equity | Fully Aligned | 2848 | 96 | 139 | 99% | 2468 | 34313 | 36781 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Alba International Life | Fully Aligned | 267 | 59 | 144 | 99% | 248 | 2795 | 3043 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.5% | 2.6°C |
| Phoenix Alba Japan Life | Fully Aligned | 17 | 39 | 60 | 100% | 24 | 554 | 578 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | -3.1% | 56.1% | 1.5°C |
| Phoenix Alba Japan Pension IG | Fully Aligned | 5 | 39 | 60 | 100% | 5 | 124 | 129 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | -3.1% | 56.1% | 1.5°C |
| Phoenix Alba LASIA European Pension | Fully Aligned | 169 | 80 | 102 | 99% | 142 | 1760 | 1902 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Alba LASIA Far Eastern Pension | Fully Aligned | 58 | 49 | 157 | 100% | 63 | 759 | 822 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.2% | 2°C |
| Phoenix Alba LASIA Fixed Interest Pension | Fully Aligned | 45 | 118 | 130 | 90% | 38 | 90 | 128 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| Phoenix Alba LASIA International Pension | Fully Aligned | 336 | 59 | 144 | 99% | 294 | 3324 | 3618 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6°C |
| Phoenix Alba LASIA Japan Pension | Fully Aligned | 5 | 39 | 60 | 100% | 5 | 124 | 129 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | -3.1% | 56.1% | 1.5°C |
| Phoenix Alba LASIA Managed Pension | Fully Aligned | 15185 | 112 | 163 | 96% | 12132 | 87672 | 99804 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Alba LASIA Managed Retirement Pension | Fully Aligned | 20 | 107 | 151 | 94% | 17 | 103 | 120 | 102 | 134 | 94% | -2.7% | Direct Carbon Costs | -5.6% | -1.0% | Direct Carbon Costs | -4.2% | -0.4% | Physical Impact | -1.0% | 50.0% | 3°C |
| Phoenix Alba LASIA Money Market Pension | Limited Alignment | - | - | | - | 78 | 2024 | 2102 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Alba LASIA North American Pension | Fully Aligned | 102 | 45 | 165 | 99% | 79 | 864 | 943 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix Alba LASIA Property Pension | Limited Alignment | 0 | 0 | 2 | 23% | 0 | 0 | 0 | 8 | 10 | 66% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 2.2% | 1.5°C |
| Phoenix Alba LASIA UK Equity Pension | Fully Aligned | 2848 | 96 | 139 | 99% | 2468 | 34313 | 36781 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Alba LASPEN Cash Pooled Pension | Limited Alignment | - | - | | - | 78 | 2024 | 2102 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Alba LASPEN Discretionary Pooled Pension | Limited Alignment | - | - | | - | - | - | - | - | - | - | | - | - | - | - | - | - | - | - | - | - |
| Phoenix Alba LASPEN Fixed Interest Pooled Pen | Fully Aligned | 45 | 118 | 130 | 90% | 38 | 90 | 128 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| Phoenix Alba LASPEN Mixed Pooled Pension | Limited Alignment | - | | | - | - | - | - | | - | - | | - | - | - | - | - | - | - | - | - | - |
| Phoenix Alba LASPEN Overseas Equity Pooled Pen | Limited Alignment | - | | | - | - | - | - | | - | - | | - | - | - | - | - | - | - | - | - | - |
| Phoenix Alba LASPEN Property Pooled Pension | Limited Alignment | 0 | 0 | 2 | 23% | 0 | 0 | 0 | 8 | 10 | 66% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 2.2% | 1.5°C |
| Phoenix Alba LASPEN UK Equity Pooled Pension | Fully Aligned | 2848 | 96 | 139 | 99% | 2468 | 34313 | 36781 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Alba Long Gilt Pension | Fully Aligned | 0 | 150 | 150 | 100% | 0 | 0 | 0 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | Sovereign | -0.1% | 4.5% | 0°C |
| Phoenix Alba Managed Life | Fully Aligned | 2125 | 112 | 163 | 96% | 1769 | 12778 | 14547 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Alba Managed Pension IG | Fully Aligned | 15185 | 112 | 163 | 96% | 12132 | 87672 | 99804 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Alba Managed Retirement Pension IG | Fully Aligned | 20 | 107 | 151 | 94% | 17 | 103 | 120 | 102 | 134 | 94% | -2.7% | Direct Carbon Costs | -5.6% | -1.0% | Direct Carbon Costs | -4.2% | -0.4% | Physical Impact | -1.0% | 50.0% | 3°C |
| Phoenix Alba Money Market Life | Limited Alignment | | | | | 5 | 122 | 127 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Alba North America Life | Fully Aligned | 54 | 45 | 165 | 99% | 48 | 526 | 574 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix Alba North American Pension IG | Fully Aligned | 102 | 45 | 165 | 99% | 79 | 864 | 943 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| Phoenix Alba Overseas Equity Pen IG | Fully Aligned | 336 | 59 | 144 | 99% | 294 | 3324 | 3618 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.8% | 2.6°C |
| Phoenix Alba Property Life | Limited Alignment | | 0 | 2 | 23% | 0 | 3 | 3 | 8 | 10 | 65% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 2.3% | 1.5°C |
| Phoenix Alba Property Pooled Pension IG | Limited Alignment | | 0 | 2 | 23% | 0 | 0 | 0 | 8 | 10 | 66% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 2.2% | 1.5°C |
| Phoenix Alba Secure Income Pen IG | Fully Aligned | 24 | 150 | 150 | 100% | 17 | 10 | 27 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | | -0.1% | 4.5% | 1.5°C |
| Phoenix Alba UK Equity Life | Fully Aligned | 361 | 96 | 139 | 99% | 324 | 4511 | 4835 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Alba UK Equity Pension IG | Fully Aligned | 2848 | 96 | 139 | 99% | 2468 | 34313 | 36781 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PIFC Jade Pension Fund | | 1137 | 78 | 83 | 100% | 923 | 25488 | 26411 | | 88 | 100% | -6.4% | Direct Carbon Costs | | -4.5% | | | -1.1% | | | | |
| ire Jude Fension Fund | Fully Aligned | 113/ | 70 | 03 | 100% | 723 | 25400 | 20411 | 64 | 00 | 100% | -0.4% | Direct Carbon Costs | -13.1/6 | -4.5% | Direct Carbon Costs | -13.7% | -1.1/6 | Physical Impact | -3.3/6 | 47.3% | 1.5°C |

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| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's Co | arbon Fool | print | | | | Climate Valu | ve at Risk | (CVaR) Scenari | o Analysis Sc | ope 1 & 2 | | | Alignme | ent metrics |
|--|-------------------------------------|---|-------------------------------------|------------------------------------|-------------|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|---|---------------------------------------|--|---|---------------------------------|--|--|--|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | Carbon foo | tprint Scope ions Intensity | Data | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | tprint Scope ons Intensity | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenaric ed Warming 3C | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix BULA (ACI) Capital Life | Fully Aligned | 43 | 72 | 128 | 100% | 43 | 642 | 685 | 67 | 123 | 100% | -0.2% | Direct Carbon Costs | -6.8% | +0.1% | Direct Carbon Costs | -6.7% | -0.8% | Physical Impact | -2.0% | 62.4% | 3.2°C |
| Phoenix BULA (ACI) Equity Pension | Fully Aligned | 2022 | 81 | 143 | 99% | 1751 | 23627 | 25378 | 74 | 112 | 100% | -2.0% | Direct Carbon Costs | -7.8% | -1.3% | Direct Carbon Costs | -7.6% | -0.8% | Physical Impact | -1.8% | 56.5% | 3°C |
| Phoenix BULA (ACI) European Equity Life (Series B) | Fully Aligned | 155 | 80 | 102 | 99% | 142 | 1766 | 1909 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix BULA (ACI) Far East Equity Life (Ser A) | Fully Aligned | 86 | 45 | 119 | 100% | 112 | 1765 | 1878 | 59 | 168 | 100% | -6.3% | Direct Carbon Costs | -12.8% | -4.5% | Direct Carbon Costs | -11.3% | -1.4% | Physical Impact | -3.2% | 47.6% | 1.8°C |
| Phoenix BULA (ACI) Far East Equity Life (Ser B) | Fully Aligned | 86 | 45 | 119 | 100% | 112 | 1765 | 1878 | 59 | 168 | 100% | -6.3% | Direct Carbon Costs | -12.8% | -4.5% | Direct Carbon Costs | -11.3% | -1.4% | Physical Impact | -3.2% | 47.6% | 1.8°C |
| Phoenix BULA (ACI) Fixed Interest Life (Series A) | Fully Aligned | 42 | 119 | 130 | 91% | 38 | 90 | 128 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.0% | 2.1°C |
| Phoenix BULA (ACI) Fixed Interest Life (Series B) | Fully Aligned | 42 | 119 | 130 | 91% | 38 | 90 | 128 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.0% | 2.1°C |
| Phoenix BULA (ACI) Fixed Interest Pension | Fully Aligned | 91 | 119 | 130 | 90% | 84 | 198 | 282 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.0% | 2.1°C |
| Phoenix BULA (ACI) Managed Life (Series A) | Fully Aligned | 10444 | 112 | 162 | 96% | 8719 | 62881 | 71600 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix BULA (ACI) Managed Life (Series B) | Fully Aligned | 10444 | 112 | 162 | 96% | 8719 | 62881 | 71600 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix BULA (ACI) Managed Pension | Fully Aligned | 11934 | 113 | 164 | 96% | 9681 | 69907 | 79588 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix BULA (ACI) Money Life (Series A) | Limited Alignment | - | | | - | 0 | 3 | 3 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix BULA (ACI) Money Life (Series B) | Limited Alignment | - | - | - | - | 0 | 3 | 3 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix BULA (ACI) Money Pension | Limited Alignment | - | | | - | 35 | 906 | 941 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix BULA (ACI) North American Eq Life (Ser A) | Fully Aligned | 56 | 45 | 165 | 100% | 47 | 515 | 562 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix BULA (ACI) North American Eq Life (Ser B) | Fully Aligned | 56 | 45 | 165 | 100% | 47 | 515 | 562 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix BULA (ACI) Property Life (Series A) | Fully Aligned | 3 | 1 | 11 | 100% | 3 | 151 | 154 | 1 | 13 | 100% | -4.1% | Direct Carbon Costs | -10.8% | -3.9% | Direct Carbon Costs | -11.4% | -4.8% | Physical Impact | -14.3% | 72.0% | 1.5°C |
| Phoenix BULA (ACI) Property Life (Series B) | Fully Aligned | 3 | 1 | 11 | 100% | 3 | 151 | 154 | 1 | 13 | 100% | -4.1% | Direct Carbon Costs | -10.8% | -3.9% | Direct Carbon Costs | -11.4% | -4.8% | Physical Impact | -14.3% | 72.0% | 1.5°C |
| Phoenix BULA (ACI) Property Pension | Fully Aligned | 6 | 1 | 11 | 100% | 6 | 276 | 282 | 1 | 13 | 100% | -4.1% | Direct Carbon Costs | -10.7% | -3.9% | Direct Carbon Costs | -11.3% | -4.7% | Physical Impact | -14.2% | 72.0% | 1.5°C |
| Phoenix BULA (ACI) Super Life | Fully Aligned | 43 | 72 | 128 | 100% | 43 | 642 | 685 | 67 | 123 | 100% | -0.2% | Direct Carbon Costs | -6.8% | +0.1% | Direct Carbon Costs | -6.7% | -0.8% | Physical Impact | -2.0% | 62.4% | 3.2°C |
| Phoenix BULA (ACI) UK Equity Life (Series A) | Fully Aligned | 833 | 96 | 139 | 99% | 738 | 10259 | 10997 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix BULA (ACI) UK Equity Life (Series B) | Fully Aligned | 833 | 96 | 139 | 99% | 738 | 10259 | 10997 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -71% | -0.6% | Physical Impact | -1 9% | 55.3% | 6°C |

Britannic Assurance

| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | nt Year's Co | arbon Foot | tprint | | | | Climate Valu | je at Risk | (CVaR) Scenari | o Analysis Sco | pe 1 & 2 | 2 | | Alignme | ent metrics |
|--|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|--|--|---|---------------------------------------|--|---|-----------------------|--|--|--|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | Carbon foo | otprint Scope | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | Carbon foo 1 & 2 Emissi | | Data Coverage % for Carbon Footprint fund | | nsition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario | | Science Based Target Initiative (SBTi) Alianment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix BULA European Equity Life | Fully Aligned | 1295 | 80 | 102 | 99% | 1159 | 14382 | 15541 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix BULA Fixed Interest Life | Fully Aligned | 52 | 118 | 130 | 90% | 47 | 112 | 160 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.0% | 2.1°C |
| Phoenix BULA Managed Life | Fully Aligned | 2625 | 113 | 164 | 96% | 2337 | 16878 | 19215 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix BULA Pension Deposit | Limited Alignment | - | - | - | - | 341 | 8815 | 9156 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix BULA Pension Managed | Fully Aligned | 23342 | 112 | 163 | 96% | 20346 | 146882 | 167228 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.6% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix BULA Pension Property | Fully Aligned | 5 | 1 | 11 | 100% | 5 | 250 | 255 | 1 | 13 | 100% | -4.1% | Direct Carbon Costs | -10.7% | -3.9% | Direct Carbon Costs | -11.3% | -4.7% | Physical Impact | -14.2% | 71.3% | 1.5°C |
| Phoenix BULA Pensions Growth | Fully Aligned | 3546 | 96 | 139 | 99% | 3329 | 46284 | 49613 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix BULA Pensions Income Protector | Fully Aligned | 851 | 150 | 150 | 100% | 965 | 582 | 1548 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | Sovereign | -0.1% | 4.5% | 0°C |
| Phoenix BULA Property Life | Fully Aligned | 0 | 1 | 11 | 100% | 0 | 12 | 13 | 1 | 13 | 100% | -4.1% | Direct Carbon Costs | -10.8% | -3.9% | Direct Carbon Costs | -11.4% | -4.8% | Physical Impact | -14.3% | 73.1% | 1.5°C |

| Frind Idontifions | Governance, | Provis | oue Yoar's | Carbon Fo | otorint | | Curro | ent Year's Co | urbon Foot | torint | | | | Climato Valu | o at Pick | (CVaR) Scenario | Analysis See | no 1 2 2 | | | Alignm | ent metrics |
|---|-------------------------------------|--------------------------------|-----------------------|--|---------------------------------------|--------------------------------|--------------------------------|----------------------------------|-----------------------|----------------------|-------------------------|--------------------------|--|--|------------------------|--|--|-----------------------------|---------------------------------|--|--------------------------------------|----------------------------|
| Fund Identifiers | Strategy and Risk Management | | these columns | Carbon Fo were recalculat tprint Scope | ted in Aug 2024 | Scope 1 & 2 | Scope 3 | Scope 1,2 | | | Data | Orderly Tra | nsition Scenario | Climate Valu | | y Transition Scenario | | | e World Scenaric | | Science | Implied |
| | Framework | Greenhouse Gas Emissions | | ions Intensity | Coverage % for Carbon Footprint | Greenhouse Gas Emissions | Greenhouse Gas Emissions | & 3 Total Greenhouse Gas | 1 & 2 Emissi | ons Intensity | for Carbon Footprint | | d warming 1.5C or be | low) | | 2C or below) | | (Anticipat | ed Warming 3C | or above) | Based Target Initiative (SBTi) | Temperatu Rise (ITR) (° |
| | | Total Carbon Emissions | Economic Intensity | Revenue Intensity | fund information | Total Carbon Emissions | Total Carbon Emissions | Emissions Total Carbon Emissions | Economic Intensity | Revenue Intensity | fund information | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Alignment (%) | |
| | | (tCO2e) | (tCO2e/£m) | (tCO2e/£m) | | (tCO2e) | (tCO2e) | (tCO2e) | (tCO2e/£m) | | | scenario on Value (%) | | excl. Adaptation & Abatement (%) | | | excl. Adaptation & Abatement (%) | scenario on Value (%) | | excl. Adaptation & Abatement (%) | | |
| BUILDING SOCIETY BOND (CL16152) | Limited Alignment | - | - | - | - | 2 | 59 | 61 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Century American Emer Growth Acc Phoenix Century American Growth Acc | Fully Aligned Fully Aligned | 15 | 45 45 | 165 | 100% | 10 | 110 | 120 | 35 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.2% 58.2% | 1.9°C |
| Phoenix Century American Life Series 1 Acc | Fully Aligned | 15 | 45 | 165 | 100% | 10 | 110 | 120 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| Phoenix Century American Life Series 2 Acc | Fully Aligned | 15 | 45 | 165 | 100% | 10 | 110 | 120 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix Century American Life Series 3 Acc | Fully Aligned | 15 | 45 | 165 | 100% | 10 | 110 | 120 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix Century American Life Series C Acc | Fully Aligned | 15 | 45 | 165 | 100% | 10 | 110 | 120 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix Century American Pension Series 12 Acc Phoenix Century American Pension Series 6 Acc | Fully Aligned | 18 | 45 | 165 | 100% | 16 | 179 | 195 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% 58.2% | 1.9°C |
| Phoenix Century American Pension Series C Acc | Fully Aligned Fully Aligned | 18 | 45 | 165 | 100% | 16 | 179 | 195 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.2% | 1.9°C |
| Phoenix Century China Pension Series OM1 Acc | Limited Alignment | 333 | 97 | 143 | 100% | 68 | 988 | 1057 | 30 | 81 | 100% | -1.3% | Direct Carbon Costs | -8.2% | -1.9% | Direct Carbon Costs | -8.1% | -2.1% | Physical Impact | -4.6% | 22.9% | 1.6°C |
| Phoenix Century China Pension Series OM1 Cap | Limited Alignment | 333 | 97 | 143 | 100% | 68 | 988 | 1057 | 30 | 81 | 100% | -1.3% | Direct Carbon Costs | -8.2% | -1.9% | Direct Carbon Costs | -8.1% | -2.1% | Physical Impact | -4.6% | 22.9% | 1.6°C |
| Phoenix Century China Pension Series OM2 Acc | Limited Alignment | 333 | 97 | 143 | 100% | 68 | 988 | 1057 | 30 | 81 | 100% | -1.3% | Direct Carbon Costs | -8.2% | -1.9% | Direct Carbon Costs | -8.1% | -2.1% | Physical Impact | -4.6% | 22.9% | 1.6°C |
| Phoenix Century China Pension Series OM2 Cap | Limited Alignment | | 97 | 143 | 100% | 68 | 988 | 1057 | 30 | 81 | 100% | -1.3% | Direct Carbon Costs | | -1.9% -1.9% | Direct Carbon Costs | | -2.1% | Physical Impact | | 22.9% | 1.6°C |
| Phoenix Century China Pension Series OM3 Acc Phoenix Century China Pension Series OM3 Cap | Limited Alignment Limited Alignment | | 97 | 143 | 100% | 68 | 988 | 1057 | 30 | 81 | 100% | -1.3% | Direct Carbon Costs Direct Carbon Costs | | -1.9% | Direct Carbon Costs Direct Carbon Costs | | -2.1% -2.1% | Physical Impact Physical Impact | | 22.9% | 1.6°C |
| Phoenix Century CofE UK Growth Acc | Fully Aligned | 469 | 96 | 139 | 99% | 427 | 5937 | 6364 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century Crown Fixed Interest Acc | Fully Aligned | 501 | 118 | 130 | 90% | 367 | 873 | 1240 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| Phoenix Century Crown Managed Acc | Fully Aligned | 1388 | 113 | 163 | 96% | 1019 | 7358 | 8376 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | | 52.7% | 3°C |
| | | 1388 | 113 | 163 | 96% | 1019 | 7358 | 8376 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| Phoenix Century Deposit Internal Pension Phoenix Century Emerg Markets Life Ser OM1 Acc | Limited Alignment Fully Aligned | - 11 | 57 | 185 | 97% | 10 | 260 85 | 98 | 13 | 254 | 98% | -3.2% | Physical Impact Direct Carbon Costs | -8.3% | -3.2% | Physical Impact Direct Carbon Costs | -7.9% | 0.0% | Physical Impact Physical Impact | | 4.5% 28.8% | 1.5°C 5.6°C |
| | Fully Aligned | 11 | 57 | 185 | 97% | 13 | 85 | 98 | 67 | 254 | 98% | -3.2% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.7% | Physical Impact | | 28.8% | 5.6°C |
| Phoenix Century Emerg Markets Pen Series OM1 Acc | Fully Aligned | 29 | 57 | 185 | 97% | 35 | 219 | 254 | 67 | 254 | 98% | -3.2% | Direct Carbon Costs | -8.3% | -3.2% | Direct Carbon Costs | -7.9% | -1.7% | Physical Impact | -3.1% | 28.8% | 5.6°C |
| | Fully Aligned | 29 | 57 | 185 | 97% | 35 | 219 | 254 | 67 | 254 | 98% | -3.2% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.7% | Physical Impact | | 28.8% | 5.6°C |
| | Fully Aligned | 29 | 57 | 185 | 97% | 35 | 219 | 254 | 67 | 254 | 98% | -3.2% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.7% | Physical Impact | | 28.8% | 5.6°C |
| | Fully Aligned Fully Aligned | 29 | <i>57 57</i> | 185 | 97% | 35 | 219 | 254 254 | 67 | 254 254 | 98% | -3.2% | Direct Carbon Costs Direct Carbon Costs | | -3.2% | Direct Carbon Costs Direct Carbon Costs | | -1.7% -1.7% | Physical Impact Physical Impact | | 28.8% | 5.6°C |
| | Fully Aligned | 73 | 80 | 102 | 99% | 68 | 842 | 910 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Life Series C Acc | Fully Aligned | 73 | 80 | 102 | 99% | 68 | 842 | 910 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Century European Life Series OM1 Acc | Fully Aligned | 222 | 80 | 102 | 99% | 186 | 2310 | 2496 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| | Fully Aligned | 222 | 80 | 102 | 99% | 186 | 2310 | 2496 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Life Series OM10 Acc Phoenix Century European Life Series OM2 Cap | Fully Aligned Fully Aligned | 222 | 80 | 102 | 99% | 186 | 2310 | 2496 2496 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Life Series OM3 Acc | Fully Aligned | 222 | 80 | 102 | 99% | 186 | 2310 | 2496 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Life Series OM4 Acc | Fully Aligned | 222 | 80 | 102 | 99% | 186 | 2310 | 2496 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Century European Life Series OM9 Acc | Fully Aligned | 222 | 80 | 102 | 99% | 186 | 2310 | 2496 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| | | 38 | 80 | 102 | 99% | 32 | 394 | 426 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Pension Series 1 Cap Phoenix Century European Pension Series 12 Acc | | 38 | 80 | 102 | 99% | 32 | 394 | 426 426 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Pension Series 6 Acc | | 38 | 80 | 102 | 99% | 32 | 394 | 426 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Pension Series 6 Cap | Fully Aligned | 38 | 80 | 102 | 99% | 32 | 394 | 426 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Century European Pension Series C Acc | Fully Aligned | 38 | 80 | 102 | 99% | 32 | 394 | 426 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Century European Pension Series OM1 Acc | Fully Aligned | 1109 | 80 | 102 | 99% | 908 | 11258 | 12165 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned Fully Aligned | 1109 | 80 | 102 | 99% | 908 | 11258 | 12165 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned | 1109 | 80 | 102 | 99% | 908 | 11258 | 12165 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| Phoenix Century European Pension Series OM3 Acc | Fully Aligned | 1109 | 80 | 102 | 99% | 908 | 11258 | 12165 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Century European Pension Series OM3 Cap | Fully Aligned | 1109 | 80 | 102 | 99% | 908 | 11258 | 12165 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix Century Far East Life Fund Series OM1 Cap | Fully Aligned | 52 | 49 | 156 | 100% | 70 | 849 | 919 | 65 | 221 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.4% | 2°C |
| | Fully Aligned Fully Aligned | 52 52 | 49 | 156 | 100% | 70 | 849 | 919 | 65 | 221 | 100% | -5.8% -5.8% | Direct Carbon Costs Direct Carbon Costs | | -4.4% | Direct Carbon Costs Direct Carbon Costs | | -1.7% | Physical Impact Physical Impact | | 42.4% | 2°C |
| Phoenix Century Far East Life Ser OM1 OM2 Acc | Fully Aligned | 52 | 49 | 156 | 100% | 70 | 849 | 919 | 65 | 221 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.4% | 2°C |
| Phoenix Century Far East Life Series 5 Acc | Fully Aligned | 61 | 49 | 156 | 100% | 80 | 969 | 1049 | 65 | 222 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.3% | 2°C |
| Phoenix Century Far East Life Series 6 Acc | Fully Aligned | 61 | 49 | 156 | 100% | 80 | 969 | 1049 | 65 | 222 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.3% | 2°C |
| | | 61 | 49 | 156 | 100% | 80 | 969 | 1049 | 65 | 222 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.3% | 2°C |
| Phoenix Century Far East Pension Series 1 Acc Phoenix Century Far East Pension Series 3 Acc | | 65 | 49 | 157 | 100% | 81 | 976 976 | 1057 | 65 | 223 | 100% | -5.8% -5.8% | Direct Carbon Costs Direct Carbon Costs | | -4.4% | Direct Carbon Costs Direct Carbon Costs | | -1.7% -1.7% | Physical Impact Physical Impact | | 42.3% | 2°C |
| Phoenix Century Far East Pension Series 3 Cap | Fully Aligned | 65 | 49 | 157 | 100% | 81 | 976 | 1057 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.3% | 2°C |
| Phoenix Century Far East Pension Series C Acc | | 65 | 49 | 157 | 100% | 81 | 976 | 1057 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.3% | 2°C |
| Phoenix Century Far East Pension Series OM1 Acc | Fully Aligned | 78 | 49 | 156 | 100% | 95 | 1148 | 1243 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.3% | 2°C |
| | | 78 | 49 | 156 | 100% | 95 | 1148 | 1243 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.3% | 2°C |
| | | 78 78 | 49 | 156 | 100% | 95 95 | 1148 | 1243 | 65 | 223 | 100% | -5.8% -5.8% | Direct Carbon Costs Direct Carbon Costs | | -4.4% | Direct Carbon Costs Direct Carbon Costs | | -1.7% -1.7% | Physical Impact Physical Impact | | 42.3% | 2°C |
| | | 78 | 49 | 156 | 100% | 95 | 1148 | 1243 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.3% | 2°C |
| Phoenix Century Fidelity Mgd Pension Series 10 Acc | Limited Alignment | 41 | 69 | 172 | 99% | 37 | 253 | 290 | 48 | 159 | 99% | -2.7% | Direct Carbon Costs | -8.3% | -2.8% | Direct Carbon Costs | -8.6% | -1.0% | Physical Impact | -1.8% | 50.8% | 2.2°C |
| Phoenix Century Fidelity Mgd Pension Series 3 Acc | Limited Alignment | 41 | 69 | 172 | 99% | 37 | 253 | 290 | 48 | 159 | 99% | -2.7% | Direct Carbon Costs | -8.3% | -2.8% | Direct Carbon Costs | -8.6% | -1.0% | Physical Impact | -1.8% | 50.8% | 2.2°C |
| | Limited Alignment | | 69 | 172 | 99% | 37 | 253 | 290 | 48 | 159 | 99% | -2.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -1.0% | Physical Impact | | 50.8% | 2.2°C |
| Phoenix Century Five Star Life Series 2 Acc Phoenix Century Five Star Life Series 2 Cap | Limited Alignment Limited Alignment | | 92 | 151 | 98% | 166 | 1189 | 1355 | 88 | 156 | 99% | -4.1% -4.1% | Direct Carbon Costs Direct Carbon Costs | | -3.2% | Direct Carbon Costs Direct Carbon Costs | | -1.1% | Physical Impact Physical Impact | | 51.0% | 2.7°C |
| Phoenix Century Five Star Pension Series 6 Acc | Limited Alignment | | 92 | 151 | 98% | 63 | 450 | 512 | 88 | 156 | 99% | -4.1% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.1% | Physical Impact | | 51.0% | 2.7°C |
| Phoenix Century Five Star Pension Series 6 Cap | Limited Alignment | | 92 | 151 | 98% | 63 | 450 | 512 | 88 | 156 | 99% | -4.1% | Direct Carbon Costs | -9.4% | -3.2% | Direct Carbon Costs | -9.0% | -1.1% | Physical Impact | | 51.0% | 2.7°C |
| Phoenix Century Fixed Interest Life Series 1 Acc | Fully Aligned | 98 | 118 | 130 | 90% | 104 | 246 | 350 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| | | 98 | 118 | 130 | 90% | 104 | 246 | 350 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned Fully Aligned | 98 | 118 | 130 | 90% | 104 | 246 | 350 350 | 113 | 121 | 90% | -3.2% | Sovereign Sovereign | -3.3% | -0.7% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned | 98 | 118 | 130 | 90% | 104 | 246 | 350 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned | 98 | 118 | 130 | 90% | 104 | 246 | 350 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| Phoenix Century Fixed Interest Life Series H Acc | Fully Aligned | 114 | 118 | 130 | 90% | 111 | 264 | 376 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| | Fully Aligned | 357 | 118 | 130 | 90% | 294 | 695 | 989 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | | 357 | 118 | 130 | 90% | 294 | 695 | 989 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned Fully Aligned | 357 357 | 118 | 130 | 90% | 294 294 | 695 695 | 989 | 113 | 121 | 90% | -3.2% | Sovereign Sovereign | -3.3% | -0.7% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned | 357 | 118 | 130 | 90% | 294 | 695 | 989 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned | 357 | 118 | 130 | 90% | 294 | 695 | 989 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| | | | | | | 104 | 246 | 350 | | | | | | | -0.7% | Direct Carbon Costs | | | | | | 2.1°C |

| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's Co | arbon Foot | print | | | | Climate Valu | e at Risk | (CVaR) Scenario | o Analysis Sco | ope 1 & 2 | | | Alignme | ent metric |
|---|-------------------------------------|---------------------------|-----------------------|----------------------------------|---------------------------------|---------------------------|---------------------------|--------------------------------|-----------------------|-------------------------------|---------------------------------|--------------------------|---|--|-----------------------------|--|--|-----------------------------|---------------------------------|--|-----------------------------------|-----------------------|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse | Carbon foo | otprint Scope sions Intensity | Data | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | | tprint Scope ons Intensity | Data Coverage % | | nsition Scenario I warming 1.5C or bel | low) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenario | | Science Based Target | Implied t Temperat |
| | | Gas Emissions | | | for Carbon Footprint fund | Gas Emissions | Gas Emissions | Greenhouse Gas Emissions | | | for Carbon Footprint fund | | | | | | | | | | Initiative (SBTi) Alignment | Rise (ITR) |
| | | Total Carbon Emissions | Economic Intensity | Revenue Intensity | information | Total Carbon Emissions | Total Carbon Emissions | Total Carbon Emissions | Economic Intensity | Revenue Intensity | information | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | (%) | |
| | | (tCO2e) | (tCO2e/£m) |) (tCO2e/£m) | | (tCO2e) | (tCO2e) | (tCO2e) | (tCO2e/£m) | (tCO2e/£m) | | scenario on Value (%) | | excl. Adaptation & Abatement (%) | scenario on Value (%) | | excl. Adaptation & Abatement (%) | scenario on Value (%) | | excl. Adaptation & Abatement (%) | | |
| Phoenix Century Gilt and Fixed Int Acc | Fully Aligned | 98 | 118 | 130 | 90% | 104 | 246 | 350 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1°C |
| Phoenix Century Income and Growth Acc | Fully Aligned | 469 | 96 | 139 | 99% | 427 | 5937 | 6364 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century International Growth Acc | Fully Aligned | 227 | 52 | 151 | 99% | 215 | 2594 | 2809 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 59.0% | 2°C |
| | Fully Aligned | 146 | 52 | 151 | 99% | 144 | 1732 | 1876 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.1% | 2°C |
| | Fully Aligned | 146 | 52 | 151 | 99% | 144 | 1732 | 1876 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.1% | 2°C |
| Phoenix Century International Life Series OM1 Cap Phoenix Century International Life Series OM10 Acc | Fully Aligned Fully Aligned | 146 | 52 52 | 151 | 99% | 144 | 1732 1732 | 1876 | 45 45 | 124 | 100% | -3.5% -3.5% | Direct Carbon Costs Direct Carbon Costs | | -3.2% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 59.1% 59.1% | 2°C |
| · | Fully Aligned | 146 | 52 | 151 | 99% | 144 | 1732 | 1876 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.1% | 2°C |
| Phoenix Century International Life Series OM4 Acc | Fully Aligned | 146 | 52 | 151 | 99% | 144 | 1732 | 1876 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.1% | 2°C |
| Phoenix Century International Life Series OM9 Acc | Fully Aligned | 146 | 52 | 151 | 99% | 144 | 1732 | 1876 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | -8.1% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.7% | 59.1% | 2°C |
| Phoenix Century Internatl Fxd Int Life Ser OM1 Acc | Fully Aligned | 33 | 261 | 261 | 96% | 28 | 9 | 37 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.0% | 1.5°C |
| Phoenix Century Internatl Fxd Int Life Ser OM1 Cap | Fully Aligned | 33 | 261 | 261 | 96% | 28 | 9 | 37 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.0% | 1.5°C |
| Phoenix Century Internatl Fxd Int Life Ser OM3 Acc | Fully Aligned | 33 | 261 | 261 | 96% | 28 | 9 | 37 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.0% | 1.5°C |
| | Fully Aligned | 50 | 261 | 261 | 96% | 35 | 12 | 47 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.0% | 1.5°C |
| | Fully Aligned | 50 | 261 | 261 | 96% | 35 | 12 | 47 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.0% | 1.5°C |
| | Fully Aligned | 50 | 261 | 261 | 96% | 35 | 12 | 47 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.0% | 1.5°C |
| | Fully Aligned | 33 | 261 | 261 | 96% | 35 28 | 12 | 47 37 | 258 258 | 258 258 | 96% | -4.9% -4.9% | Sovereign | -4.9% -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.0% | 1.5°C |
| Phoenix Century Internati Managed Life Ser OM1 Acc | Fully Aligned | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Sovereign Direct Carbon Costs | | -2.8% | Sovereign Direct Carbon Costs | | -0.2% | Sovereign Physical Impact | | 58.3% | 2°C |
| | Fully Aligned | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internati Managed Life Ser OM10 Acc | | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM2 Cap | | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM3 Acc | Fully Aligned | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM4 Acc | Fully Aligned | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM4 Cap | Fully Aligned | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM5 Cap | Fully Aligned | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM6 Acc | Fully Aligned | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM7 Acc | | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM7 Cap | | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internatl Managed Life Ser OM9 Acc | , - | 641 | 83 | 167 | 98% | 613 | 3889 | 4502 | 75 | 143 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internati Managed Pen Ser OM1 Acc | , - | 6931 | 84 | 168 | 98% | 6392 | 40094 | 46486 | 76 | 144 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internatl Managed Pen Ser OM1 Cap Phoenix Century Internatl Managed Pen Ser OM2 Acc | , - | 6931 | 84 | 168 | 98% | 6392 | 40094 | 46486 | 76 76 | 144 | 99% | -3.7% | Direct Carbon Costs Direct Carbon Costs | | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -0.9% | Physical Impact Physical Impact | | 58.3% 58.3% | 2°C |
| Phoenix Century Internatl Managed Pen Ser OM2 Cap | , - | 6931 | 84 | 168 | 98% | 6392 | 40094 | 46486 | 76 | 144 | 99% | -3.7% | Direct Carbon Costs | | -2.8% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internatl Managed Pen Ser OM3 Acc | Fully Aligned | 6931 | 84 | 168 | 98% | 6392 | 40094 | 46486 | 76 | 144 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | | 58.3% | 2°C |
| Phoenix Century Internatl Managed Pen Ser OM3 Cap | Fully Aligned | 6931 | 84 | 168 | 98% | 6392 | 40094 | 46486 | 76 | 144 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Managed Pen Ser OM4 Acc | Fully Aligned | 6931 | 84 | 168 | 98% | 6392 | 40094 | 46486 | 76 | 144 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Managed Pen Ser OM4 Cap | Fully Aligned | 6931 | 84 | 168 | 98% | 6392 | 40094 | 46486 | 76 | 144 | 99% | -3.7% | Direct Carbon Costs | -7.7% | -2.8% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 58.3% | 2°C |
| Phoenix Century Internatl Pen Series OM1 Acc | Fully Aligned | 327 | 52 | 151 | 99% | 283 | 3389 | 3672 | 45 | 125 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 58.8% | 2°C |
| Phoenix Century Internatl Pen Series OM1 Cap | Fully Aligned | 327 | 52 | 151 | 99% | 283 | 3389 | 3672 | 45 | 125 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 58.8% | 2°C |
| Phoenix Century Internatl Pen Series OM2 Acc | Fully Aligned | 327 | 52 | 151 | 99% | 283 | 3389 | 3672 | 45 | 125 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 58.8% | 2°C |
| | Fully Aligned | 327 | 52 | 151 | 99% | 283 | 3389 | 3672 | 45 | 125 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.8% | 2°C |
| | Fully Aligned | 327 | 52 | 151 | 99% | 283 | 3389 842 | 3672 910 | 45 66 | 90 | 100% | -3.5% -2.8% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.8% 80.1% | 2°C 2.4°C |
| , . | Fully Aligned Limited Alignment | 73 | 118 | 174 | 99% | 856 | 7259 | 8115 | 102 | 158 | 95% | -2.6% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 46.3% | 6°C |
| , , | Limited Alignment | | 118 | 174 | 99% | 856 | 7259 | 8115 | 102 | 158 | 95% | -2.6% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.7% | Physical Impact | | 46.3% | 6°C |
| Phoenix Century Invesco Exempt Managed Cap | Limited Alignment | 1014 | 118 | 174 | 99% | 856 | 7259 | 8115 | 102 | 158 | 95% | -2.6% | Direct Carbon Costs | -11.1% | -1.4% | Direct Carbon Costs | -9.8% | -0.7% | Physical Impact | -2.0% | 46.3% | 6°C |
| Phoenix Century Invesco Managed 6 | Limited Alignment | 387 | 130 | 189 | 95% | 306 | 2343 | 2650 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | -9.2% | -2.3% | Direct Carbon Costs | -9.0% | -0.8% | Physical Impact | -1.8% | 47.1% | 2.7°C |
| Phoenix Century Invesco Managed 7B | Limited Alignment | 387 | 130 | 189 | 95% | 306 | 2343 | 2650 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | -9.2% | -2.3% | Direct Carbon Costs | -9.0% | -0.8% | Physical Impact | -1.8% | 47.1% | 2.7°C |
| Phoenix Century Invesco Managed Eastern Acc | Fully Aligned | 61 | 49 | 156 | 100% | 80 | 969 | 1049 | 65 | 222 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.3% | 2°C |
| Phoenix Century Invesco Managed Life Series 7A Acc | Limited Alignment | 387 | 130 | 189 | 95% | 306 | 2343 | 2650 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | -9.2% | -2.3% | Direct Carbon Costs | -9.0% | -0.8% | Physical Impact | -1.8% | 47.1% | 2.7°C |
| Phoenix Century Invesco Managed Pension Ser 10 Acc | Limited Alignment | 427 | 130 | 189 | 95% | 331 | 2531 | 2862 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | -9.2% | -2.3% | Direct Carbon Costs | -9.0% | -0.8% | Physical Impact | -1.8% | 47.1% | 2.7°C |
| | Limited Alignment | | 130 | 189 | 95% | 331 | 2531 | 2862 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | | -2.3% | Direct Carbon Costs | | -0.8% | Physical Impact | | 47.1% | 2.7°C |
| | Limited Alignment | | 130 | 189 | 95% | 331 | 2531 2531 | 2862 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs Direct Carbon Costs | | -2.3% | Direct Carbon Costs | | -0.8% | Physical Impact | | 47.1% 47.1% | 2.7°C |
| | Limited Alignment Limited Alignment | | 130 | 152 | 95% | 331 | 2531 | 318 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs Direct Carbon Costs | | -2.3% +0.8% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 47.1% 54.6% | 2.7°C |
| | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| Phoenix Century Managed Life Series 3 | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Century Managed Life Series 4 Acc | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Century Managed Life Series 5 Acc | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.6% | 3.6°C |
| | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.6% | 3.6°C |
| | Fully Aligned Limited Alignment | 1074 | 93 | 139 | 98% | 0 | 11604 | 12656 | 13 | 115 | 98% | -2.0% | Direct Carbon Costs Physical Impact | -7.2% | -1.0% | Direct Carbon Costs Physical Impact | -6.5% 0.0% | -0.6% | Physical Impact Physical Impact | | 55.6% 4.5% | 3.6°C |
| | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| Phoenix Century Managed Pension Series 12 Acc | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix Century Managed Pension Series 2 Acc | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix Century Managed Pension Series 3 Acc | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix Century Managed Pension Series 3 Cap | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix Century Managed Pension Series 4 Acc | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| | Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| | Fully Aligned | 24595 24595 | 112 | 162 | 96% | 22028 | 159309 159309 | 181338 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| | Fully Aligned Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 52.7% 52.7% | 3°C |
| | Fully Aligned Fully Aligned | 24595 | 112 | 162 | 96% | 22028 | 159309 | 181338 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| Phoenix Century Mgd Life(20 60% Shares)Ser OM1 Acc | | 94 | 108 | 151 | 95% | 87 | 523 | 610 | 102 | 134 | 94% | -2.7% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.4% | Physical Impact | | 50.4% | 3°C |
| | | | | 151 | 95% | 87 | 523 | 610 | 102 | 134 | 94% | -2.7% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.4% | Physical Impact | | 50.4% | 3°C |
| Phoenix Century Mgd Life(20 60% Shares)Ser OM1 | Fully Aligned | 94 | 108 | 151 | | | | | | | | | | | | | | | | | | |
| Cap | | 94 | 108 | 151 | 95% | 87 | 523 | 610 | 102 | 134 | 94% | -2.7% | Direct Carbon Costs | -5.6% | -1.0% | Direct Carbon Costs | -4.2% | -0.4% | Physical Impact | | 50.4% | 3°C |

| Fund Identifiers | Governance, | Previ | ous Year's | Carbon Fo | ootprint | | Curre | ent Year's Co | arb <u>on Foo</u> | print | | | | Cl <u>imate Val</u> u | e <mark>at Ris</mark> k | (CVaR) Scenario | o Analysis Sc | ope 1 & 2 | | | Alignme | ent metrics |
|---|-------------------------------------|--------------------------------|---------------------------|----------------------|---------------------------------------|--------------------------------|--------------------------------|--------------------------------|-----------------------|----------------------|-------------|--------------------------|--|--|-----------------------------|--|--|-----------------|---------------------------------|--|---|------------------------------|
| Fund Name | Strategy and Risk Management | The numbers in Scope 1 & 2 | these columns Carbon foo | were recalcula | Data | Scope 1 & 2 | Scope 3 | Scope 1,2 | Carbon foo | tprint Scope | Data | | Insition Scenario | | Disorderl | y Transition Scenario | | Hot House | e World Scenaric | | Science | Implied |
| | Framework | Greenhouse Gas Emissions | | ions Intensity | Coverage % for Carbon Footprint | Greenhouse Gas Emissions | Greenhouse Gas Emissions | & 3 Total Greenhouse Gas | | ons Intensity | | | d warming 1.5C or be | low) | | 2C or below) | | | ed Warming 3C | | Based Target Initiative (SBTi) Alianment | Temperatur Rise (ITR) (°C |
| | | Total Carbon Emissions | Economic Intensity | Revenue Intensity | fund information | Total Carbon Emissions | Total Carbon Emissions | Total Carbon Emissions | Economic Intensity | Revenue Intensity | information | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) | (%) | |
| | | (tCO2e) | (fCO2e/£m) | (tCO2e/£m) | | (tCO2e) | (tCO2e) | (tCO2e) | (tCO2e/£m) | (tCO2e/£m) | | scenario on Value (%) | | excl. Adaptation & Abatement (%) | scenario on Value (%) | | excl. Adaptation & Abatement (%) | on Value (%) | | excl. Adaptation & Abatement (%) | | |
| Phoenix Century Mgd Life(20 60% Shares)Ser OM6 Acc Phoenix Century Mgd Life(20 60% Shares)Ser OM9 Acc | | 94 | 108 | 151 | 95% | 87 87 | 523 523 | 610 | 102 | 134 | 94% | -2.7% -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact | | 50.4% | 3°C |
| Phoenix Century Mgd Pen(20 60% Shares)Ser OM1 Acc | | 1208 | 107 | 151 | 95% | 1087 | 6525 | 7612 | 102 | 135 | 94% | -2.7% | Direct Carbon Costs | | -1.1% | Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 50.5% | 3°C |
| Phoenix Century Mgd Pen(20 60% Shares)Ser OM1 Cap | Fully Aligned | 1208 | 107 | 151 | 95% | 1087 | 6525 | 7612 | 102 | 135 | 94% | -2.7% | Direct Carbon Costs | -5.6% | -1.1% | Direct Carbon Costs | -4.2% | -0.4% | Physical Impact | -1.0% | 50.5% | 3°C |
| All | Fully Aligned | 1208 | 107 | 151 | 95% | 1087 | 6525 | 7612 | 102 | 135 | 94% | -2.7% | Direct Carbon Costs | -5.6% | -1.1% | Direct Carbon Costs | -4.2% | -0.4% | Physical Impact | -1.0% | 50.5% | 3°C |
| Phoenix Century Mgd Pen(20 60% Shares)Ser OM3 Cap | Fully Aligned | 1208 | 107 | 151 | 95% | 1087 | 6525 | 7612 | 102 | 135 | 94% | -2.7% | Direct Carbon Costs | | -1.1% | Direct Carbon Costs | | -0.4% | Physical Impact | | 50.5% | 3°C |
| Phoenix Century Money Life Series 1 Acc Phoenix Century Money Life Series 2 Acc | Limited Alignment Limited Alignment | - | - | - | | 0 | 10 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Life Series 5 Acc | Limited Alignment | - | - | - | - | 0 | 10 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Life Series 7 Acc | Limited Alignment | - | - | - | - | 0 | 10 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Century Money Life Series C Acc | Limited Alignment | - | - | - | - | 0 | 10 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Life Series H Acc Phoenix Century Money Life Series OM1 Acc | Limited Alignment | | | | | 0 | 8 | 9 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Life Series OM1 Cap | Limited Alignment | - | - | - | - | 0 | 8 | 9 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Century Money Life Series OM6 Acc | Limited Alignment | - | - | - | - | 0 | 8 | 9 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series 10 Acc Phoenix Century Money Pension Series 12 Acc | Limited Alignment Limited Alignment | | | | | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series 2 Acc | Limited Alignment | - | | | | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series 3 Acc | Limited Alignment | - | - | - | | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series 3 Cap | Limited Alignment | - | - | - | - | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment | | - | - | | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series 6 Acc | Limited Alignment | | - | - | - | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment | - | - | - | - | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment | - | - | - | • | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series 7 Cap Phoenix Century Money Pension Series 9 Acc | Limited Alignment | - | - | - | - | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series C Acc | Limited Alignment | - | - | - | - | 8 | 211 | 219 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment | - | - | - | | 10 | 260 | 270 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment Limited Alignment | | | | | 10 | 260 | 270 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series OM1 Cap | Limited Alignment | - | - | - | | 10 | 260 | 270 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series OM2 Acc | Limited Alignment | - | - | - | - | 10 | 260 | 270 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series OM3 Acc | Limited Alignment | | - | - | - | 10 | 260 | 270 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century Money Pension Series OM3 Cap Phoenix Century Money Pension Series OM6 Acc | Limited Alignment Limited Alignment | - | | | | 10 | 260 | 270 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| Phoenix Century NAL Managed Pen (40 85% Shares) | Fully Aligned | 9144 | 112 | 163 | 96% | 8192 | 59467 | 67659 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Century NBA Discret U T Portfolio Acc | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| | Fully Aligned Fully Aligned | 2 | 159 | 159 | 100% | 1 | 1 | 2 | 148 | 148 | 89% | -6.0% | - Sovereign | -6.0% | -0.1% | - Sovereign | -0.1% | +1.4% | - Physical Impact | +1 4% | 4.5% | - 1.5°C |
| • | Limited Alignment | | 118 | 174 | 99% | 856 | 7259 | 8115 | 102 | 158 | 95% | -2.6% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.7% | Physical Impact | | 46.3% | 6°C |
| Phoenix Century Nelex Invesco Exempt Cap | Limited Alignment | 1014 | 118 | 174 | 99% | 856 | 7259 | 8115 | 102 | 158 | 95% | -2.6% | Direct Carbon Costs | -11.1% | -1.4% | Direct Carbon Costs | -9.8% | -0.7% | Physical Impact | -2.0% | 46.3% | 6°C |
| | Fully Aligned | 19 | 45 | 165 | 100% | 16 | 171 | 187 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| Phoenix Century North American Life Series OM1 Cap Phoenix Century North American Life Series OM10 Acc | | 19 | 45 | 165 | 100% | 16 | 171 | 187 | 35 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.2% | 1.9°C |
| Phoenix Century North American Life Series OM3 Acc | Fully Aligned | 19 | 45 | 165 | 100% | 16 | 171 | 187 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| Phoenix Century North American Pen Ser OM1 Acc | Fully Aligned | 22 | 45 | 165 | 100% | 18 | 197 | 215 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| | Fully Aligned Fully Aligned | 22 | 45 | 165 | 100% | 18 | 197 197 | 215 | 35 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.2% | 1.9°C |
| · | Fully Aligned | 22 | 45 | 165 | 100% | 18 | 197 | 215 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| Phoenix Century North American Pen Ser OM3 Cap | Fully Aligned | 22 | 45 | 165 | 100% | 18 | 197 | 215 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| | Limited Alignment | | 130 | 189 | 95% | 121 | 928 | 1050 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | | -2.3% | Direct Carbon Costs | | -0.8% | Physical Impact | | 47.1% | 2.7°C |
| Phoenix Century Perpetual Mgd Pension Series 3 Cap Phoenix Century Perpetual Mgd Pension Series 10 Acc | Limited Alignment Limited Alignment | | 130 | 189 | 95% | 121 | 928 928 | 1050 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs Direct Carbon Costs | | -2.3% -2.3% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 47.1% 47.1% | 2.7°C |
| Phoenix Century Property Life Series 2 Acc | Fully Aligned | - | - | - | - | - | - | - | - | | - | - | - | - | | - | | - | | | - | - |
| | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | Fully Aligned Fully Aligned | | - | - | | | - | - | | - | - | - | - | - | | - | | | - | | - | - |
| | Fully Aligned Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | - | - | - |
| Phoenix Century Property Life Series OM1 Cap | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - | - | - | - |
| | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | • | - | - |
| | Fully Aligned Fully Aligned | - | - | - | - | - | - | - | | - | - | - | - | - | | - | | | - | | - | - |
| | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Phoenix Century Property Pension Series 12 Acc | Fully Aligned | - | - | - | | | - | | | | - | - | - | | - | - | - | - | - | - | | - |
| | Fully Aligned Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | - | | - | - |
| | Fully Aligned | | - | - | | | - | | | | - | - | | | | | | | | | | - |
| | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | Fully Aligned | | - | - | - | - | - | - | - | - | - | - | - | - | | - | - | - | - | - | | - |
| | Fully Aligned Fully Aligned | | - | - | | - | - | - | - | - | - | - | - | - | | - | | | - | | | - |
| | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| Phoenix Century Property Pension Series OM3 Cap | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| | Fully Aligned | 73 | 80 | 102 | 99% | 68 | 842 | 910 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned Fully Aligned | 73 469 | 96 | 102 | 99% | 68 427 | 5937 | 910 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% 55.3% | 2.4°C 6°C |
| | Limited Alignment | | 92 | 151 | 98% | 63 | 450 | 512 | 88 | | 99% | -4.1% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.1% | Physical Impact | | 51.0% | 2.7°C |
| Phoenix Century Sentinel European Lrc Acc | Fully Aligned | 73 | 80 | 102 | 99% | 68 | 842 | 910 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| | | 73 | 80 | 102 | 99% | 68 | 842 | 910 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned Fully Aligned | 61 | 49 | 156 156 | 100% | 80 | 969 969 | 1049 | 65 65 | 222 | 100% | -5.8% -5.8% | Direct Carbon Costs Direct Carbon Costs | | -4.4% | Direct Carbon Costs Direct Carbon Costs | | -1.7% -1.7% | Physical Impact Physical Impact | | 42.3% | 2°C |
| | Fully Aligned | 1819 | 113 | 163 | 96% | 1679 | 12188 | 13867 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| Phoenix Century Special Market Life Series OM1 Acc | Fully Aligned | 220 | 59 | 144 | 99% | 219 | 2481 | 2700 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6°C |
| Phoenix Century Special Market Life Series OM1 Cap | Fully Aligned | 220 | 59 | 144 | 99% | 219 | 2481 | 2700 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6°C |

| Fund Name | Strategy and Risk Management | | n these columns | Carbon Fo were recalculat tprint Scope | | Scope 1 & 2 | Scope 3 | Scope 1,2 | | tprint Scope | Data | Orderly Tra | nsition Scenario | - Marie Vallu | | (CVaR) Scenario | | | World Scenario | | Alignme | Implied |
|---|------------------------------------|---------------------------|-----------------------|--|---------------------------------------|---------------------------|---------------------------|----------------------------------|-----------------------|--------------------------------|---------------------|--------------------------|--|--|-----------------------------|--|--|-----------------------------|---------------------------------|--|--------------------------------------|--------------------|
| und Name | Management Framework | Greenhouse Gas Emissions | | tprint Scope ions Intensity | Coverage % for Carbon Footprint | Greenhouse Gas Emissions | Greenhouse Gas Emissions | & 3 Total Greenhouse Gas | | tprint Scope ions Intensity | | | nsition Scenario I warming 1.5C or be | low) | | y Transition Scenario 2C or below) | (Anticipated | | ed Warming 3C o | | Based Target Initiative (SBTi) | t Tempe Rise (I |
| | | Total Carbon Emissions | Economic Intensity | Revenue Intensity | fund information | Total Carbon Emissions | Total Carbon Emissions | Emissions Total Carbon Emissions | Economic Intensity | Revenue Intensity | fund information | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) | Potential Impact of | Main Impact | Potential Impact on Value (%) | Alignment | |
| | | (tCO2e) | | (tCO2e/£m) | | (tCO2e) | (tCO2e) | (tCO2e) | (tCO2e/£m) | | | scenario on Value (%) | | excl. Adaptation & Abatement (%) | scenario on Value (%) | | excl. Adaptation & Abatement (%) | scenario on Value (%) | Diver | excl. Adaptation & Abatement (%) | | |
| oenix Century Special Market Life Series OM10 Acc | Fully Aligned | 220 | 59 | 144 | 99% | 219 | 2481 | 2700 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6° |
| hoenix Century Special Market Life Series OM2 Cap hoenix Century Special Market Life Series OM3 Acc | Fully Aligned Fully Aligned | 220 | 59 59 | 144 | 99% | 219 | 2481 | 2700 2700 | 54 54 | 140 | 99% | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -2.9% -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 56.8% | 2.6° |
| hoenix Century Special Market Life Series OM4 Acc | Fully Aligned | 220 | 59 | 144 | 99% | 219 | 2481 | 2700 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.8% | 2.6° |
| hoenix Century Special Market Life Series OM6 Acc | Fully Aligned | 220 | 59 | 144 | 99% | 219 | 2481 | 2700 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6° |
| hoenix Century Special Market Life Series OM9 Acc | Fully Aligned | 220 | 59 | 144 | 99% | 219 | 2481 | 2700 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6° |
| hoenix Century Special Market Pen Ser OM1 Acc | Fully Aligned | 963 | 59 | 144 | 99% | 890 | 10038 | 10928 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.6% | 2.6° |
| Phoenix Century Special Market Pen Ser OM1 Cap | Fully Aligned | 963 | 59 | 144 | 99% | 890 | 10038 | 10928 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6° |
| Phoenix Century Special Market Pen Ser OM2 Acc Phoenix Century Special Market Pen Ser OM2 Cap | Fully Aligned | 963 | 59 59 | 144 | 99% | 890 890 | 10038 | 10928 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -2.9% -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6° |
| Phoenix Century Special Market Pen Ser OM2 Cap | Fully Aligned Fully Aligned | 963 963 | 59 | 144 | 99% | 890 | 10038 | 10928 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 56.6% | 2.6° |
| Phoenix Century Special Market Pen Ser OM3 Cap | Fully Aligned | 963 | 59 | 144 | 99% | 890 | 10038 | 10928 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6° |
| Phoenix Century UK Equity Life Ser OM1 OM2 Acc | Fully Aligned | 126 | 96 | 139 | 99% | 125 | 1734 | 1859 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| hoenix Century UK Equity Life Series OM1 Cap | Fully Aligned | 126 | 96 | 139 | 99% | 125 | 1734 | 1859 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| hoenix Century UK Equity Life Series OM10 Acc | Fully Aligned | 126 | 96 | 139 | 99% | 125 | 1734 | 1859 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Equity Life Series OM3 Acc | Fully Aligned | 126 | 96 | 139 | 99% | 125 | 1734 | 1859 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Equity Life Series OM4 Acc Phoenix Century UK Equity Life Series OM9 Acc | Fully Aligned Fully Aligned | 126 | 96 96 | 139 | 99% | 125 | 1734 | 1859 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.3% 55.3% | 6°C |
| Phoenix Century UK Equity Pension Series OM1 Acc | Fully Aligned | 661 | 96 | 139 | 99% | 573 | 7967 | 8540 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Equity Pension Series OM1 Cap | Fully Aligned | 661 | 96 | 139 | 99% | 573 | 7967 | 8540 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Equity Pension Series OM2 Acc | Fully Aligned | 661 | 96 | 139 | 99% | 573 | 7967 | 8540 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Equity Pension Series OM2 Cap | Fully Aligned | 661 | 96 | 139 | 99% | 573 | 7967 | 8540 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Equity Pension Series OM3 Acc | Fully Aligned | 661 | 96 | 139 | 99% | 573 | 7967 | 8540 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Equity Pension Series OM3 Cap | Fully Aligned | 661 | 96 | 139 | 99% | 573 | 7967 | 8540 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Fixed Int Life Ser OM1 Acc Phoenix Century UK Fixed Int Life Ser OM1 Cap | Fully Aligned Fully Aligned | 114 | 118 | 130 | 90% | 111 | 264 | 376 376 | 113 | 121 | 90% | -3.2% | Sovereign Sovereign | -3.3% | -0.7% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 38.1% | 2.1° |
| Phoenix Century UK Fixed Int Life Ser OM10 Acc | Fully Aligned | 114 | 118 | 130 | 90% | 111 | 264 | 376 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1° |
| Phoenix Century UK Fixed Int Life Ser OM3 Acc | Fully Aligned | 114 | 118 | 130 | 90% | 111 | 264 | 376 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1° |
| Phoenix Century UK Fixed Int Life Ser OM9 Acc | Fully Aligned | 114 | 118 | 130 | 90% | 111 | 264 | 376 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1° |
| Phoenix Century UK Fixed Int Pen Ser OM1 Acc | Fully Aligned | 501 | 118 | 130 | 90% | 367 | 873 | 1240 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | -0.8% | 0% | Physical Impact | 0% | 38.1% | 2.1° |
| Phoenix Century UK Fixed Int Pen Ser OM1 Cap | Fully Aligned | 501 | 118 | 130 | 90% | 367 | 873 | 1240 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1° |
| Phoenix Century UK Fixed Int Pen Ser OM2 Acc Phoenix Century UK Fixed Int Pen Ser OM3 Acc | Fully Aligned Fully Aligned | 501 | 118 | 130 | 90% | 367 | 873 873 | 1240 | 113 | 121 | 90% | -3.2% | Sovereign Sovereign | -3.3% | -0.7% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 38.1% | 2.1° |
| Phoenix Century UK Fixed Int Pen Ser OM3 Cap | Fully Aligned | 501 | 118 | 130 | 90% | 367 | 873 | 1240 | 113 | 121 | 90% | -3.2% | Sovereign | -3.3% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1° |
| hoenix Century UK Growth Life Series 1 Acc | Fully Aligned | 469 | 96 | 139 | 99% | 427 | 5937 | 6364 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Life Series 2 Acc | Fully Aligned | 469 | 96 | 139 | 99% | 427 | 5937 | 6364 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Life Series 3 Acc | Fully Aligned | 469 | 96 | 139 | 99% | 427 | 5937 | 6364 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Life Series 4 Acc | Fully Aligned | 469 | 96 | 139 | 99% | 427 | 5937 | 6364 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Life Series 6 Acc | Fully Aligned | 469 | 96 | 139 | 99% | 427 | 5937 | 6364 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Life Series C Acc Phoenix Century UK Growth Life Series H Acc | Fully Aligned Fully Aligned | 126 | 96 96 | 139 | 99% | 125 | 5937 1734 | 1859 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 1 Acc | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 1 Cap | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 12 Acc | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 3 Acc | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 3 Cap | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 5 Acc | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 5 Cap Phoenix Century UK Growth Pension Series 6 Acc | Fully Aligned Fully Aligned | 372 372 | 96 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 6 Cap | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 7 Acc | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 7 Cap | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 8 Acc | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series 8 Cap | Fully Aligned | 372 | 96 | 139 | 99% | 314 | 4365 | 4679 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix Century UK Growth Pension Series C Acc Phoenix Century UK Managed Life Series OM1 Acc | Fully Aligned Fully Aligned | 372 1074 | 96 93 | 139 | 99% | 314 1052 | 4365 11604 | 4679 12656 | 89 | 105 | 98% | -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.6% | 6°C |
| Phoenix Century UK Managed Life Series OM1 Cap | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.6% | 3.6°0 |
| Phoenix Century UK Managed Life Series OM10 Acc | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% | Direct Carbon Costs | -7.2% | -1.0% | Direct Carbon Costs | -6.5% | -0.6% | Physical Impact | -1.6% | 55.6% | 3.6° |
| Phoenix Century UK Managed Life Series OM3 Acc | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% | Direct Carbon Costs | -7.2% | -1.0% | Direct Carbon Costs | -6.5% | -0.6% | Physical Impact | -1.6% | 55.6% | 3.6°0 |
| Phoenix Century UK Managed Life Series OM3 Cap | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% | Direct Carbon Costs | -7.2% | -1.0% | Direct Carbon Costs | -6.5% | -0.6% | Physical Impact | -1.6% | 55.6% | 3.6° |
| Phoenix Century UK Managed Life Series OM4 Acc | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.6% | 3.6° |
| Phoenix Century UK Managed Life Series OM6 Acc | Fully Aligned | 1074 | 93 | 139 | 98% | 1052 | 11604 | 12656 | 86 | 115 | 98% | -2.0% -2.0% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.6% | 3.6° |
| Phoenix Century UK Managed Life Series OM9 Acc Phoenix Century UK Managed Pension Series OM1 Acc | Fully Aligned Limited Alignment | | 92 | 139 | 98% | 1032 | 114470 | 124848 | 86 | 116 | 98% | -2.0% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.3% | 3.7° |
| Phoenix Century UK Managed Pension Series OM1 | Limited Alignment | | 92 | 139 | 98% | 10377 | 114470 | 124848 | 86 | 116 | 98% | -2.0% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 3.7 |
| ap Phoenix Century UK Managed Pension Series OM2 Acc | Limited Alignment | 11103 | 92 | 139 | 98% | 10377 | 114470 | 124848 | 86 | 116 | 98% | -2.0% | Direct Carbon Costs | -7.2% | -1.0% | Direct Carbon Costs | -6.5% | -0.6% | Physical Impact | -1.6% | 55.3% | 3.7 |
| Phoenix Century UK Managed Pension Series OM2 | Limited Alignment | 11103 | 92 | 139 | 98% | 10377 | 114470 | 124848 | 86 | 116 | 98% | -2.0% | Direct Carbon Costs | -7.2% | -1.0% | Direct Carbon Costs | -6.5% | -0.6% | Physical Impact | -1.6% | 55.3% | 3.7 |
| hoenix Century UK Managed Pension Series OM3 Acc | Limited Alignment | 11103 | 92 | 139 | 98% | 10377 | 114470 | 124848 | 86 | 116 | 98% | -2.0% | Direct Carbon Costs | -7.2% | -1.0% | Direct Carbon Costs | -6.5% | -0.6% | Physical Impact | -1.6% | 55.3% | 3.7 |
| hoenix Century UK Managed Pension Series OM3 ap | Limited Alignment | 11103 | 92 | 139 | 98% | 10377 | 114470 | 124848 | 86 | 116 | 98% | -2.0% | Direct Carbon Costs | -7.2% | -1.0% | Direct Carbon Costs | -6.5% | -0.6% | Physical Impact | -1.6% | 55.3% | 3.7 |
| hoenix Century World Growth Life Ser 2 Acc | Fully Aligned | 227 | 52 | 151 | 99% | 215 | 2594 | 2809 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 59.0% | 2°C |
| hoenix Century World Growth Life Ser 2 Cap | Fully Aligned | 227 | 52 | 151 | 99% | 215 | 2594 | 2809 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.0% | 2°C |
| hoenix Century World Growth Life Series 1 Acc | Fully Aligned | 227 | 52 | 151 | 99% | 215 | 2594 | 2809 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.0% | 2°C |
| noenix Century World Growth Life Series 3 Acc | Fully Aligned | 227 | 52 | 151 | 99% | 215 | 2594 2594 | 2809 | 45 45 | 124 | 100% | -3.5% -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.0% | 2°C |
| hoenix Century World Growth Life Series 5 Acc | Fully Aligned Fully Aligned | 227 | 52 52 | 151 | 99% | 215 | 2594 2594 | 2809 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs Direct Carbon Costs | | -3.2% | Direct Carbon Costs Direct Carbon Costs | | -1.0% -1.0% | Physical Impact Physical Impact | | 59.0% | 2°C |
| hoenix Century World Growth Lite Series C Acc | Fully Aligned Fully Aligned | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 59.0% | 2°C |
| hoenix Century World Growth Pension Series 1 Cap | Fully Aligned | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.0% | 2°C |
| hoenix Century World Growth Pension Series 12 Acc | | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.0% | 2°C |
| hoenix Century World Growth Pension Series 5 Acc | Fully Aligned | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 59.0% | 2°C |
| hoenix Century World Growth Pension Series 5 Cap | Fully Aligned | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 59.0% | 2°C |
| Phoenix Century World Growth Pension Series 6 Acc | | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | -1.8% | 59.0% | 2°C |
| | Fully Aligned | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | | -3.2% | Direct Carbon Costs | | -1.0% | Physical Impact | | 59.0% | 2°C |
| Phoenix Century World Growth Pension Series C Acc | Fully Aligned | 190 | 52 | 151 | 99% | 179 | 2148 | 2327 | 45 | 124 | 100% | -3.5% | Direct Carbon Costs | -8.2% | -3.2% | Direct Carbon Costs | -8.5% | -1.0% | Physical Impact | -1.8% | 59.0% | 2°C |

London Life

| Fund Identifiers | Governance, Strategy and Risk | | | Carbon Fo | | | Curre | ent Year's C | arbon Foot | print | | | | Climate Valu | ue at Risk | (CVaR) Scenari | o Analysis Sco | ope 1 & 2 | | | Alignmo | ent metrics |
|--|-------------------------------------|---|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|---|---------------------------------------|--|---|-----------------------------------|--|--|--|
| Fund Name | Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | | tprint Scope ions Intensity | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | Carbon foot 1 & 2 Emissi | tprint Scope ons Intensity | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario ed Warming 3C | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix LL Life Deposit (Ex Prop) Original Series | Limited Alignment | - | - | - | - | 0 | 5 | 5 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix LL Life Deposit (Ex Prop) Series A | Limited Alignment | - | - | - | - | 0 | 5 | 5 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix LL Life Deposit (Ex Prop) Series B | Limited Alignment | - | - | - | - | 0 | 5 | 5 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix LL Life Deposit Original Series | Limited Alignment | - | - | - | - | 1 | 24 | 25 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix LL Life Deposit Series A | Limited Alignment | - | - | - | - | 1 | 24 | 25 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix LL Life Deposit Series B | Limited Alignment | - | - | - | - | 1 | 24 | 25 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix LL Life Fixed Interest Original Series | Fully Aligned | 126 | 125 | 132 | 94% | 119 | 421 | 539 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix LL Life Fixed Interest Series A | Fully Aligned | 126 | 125 | 132 | 94% | 119 | 421 | 539 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix LL Life Fixed Interest Series B | Fully Aligned | 126 | 125 | 132 | 94% | 119 | 421 | 539 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix LL Life Indexed Linked Original Series | Limited Alignment | 41 | 150 | 150 | 100% | 44 | 26 | 70 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | +1.6% | 6.0% | 1.5°C |
| Phoenix LL Life Indexed Linked Series A | Limited Alignment | 41 | 150 | 150 | 100% | 44 | 26 | 70 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | +1.6% | 6.0% | 1.5°C |
| Phoenix LL Life Indexed Linked Series B | Limited Alignment | 41 | 150 | 150 | 100% | 44 | 26 | 70 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | +1.6% | 6.0% | 1.5°C |
| Phoenix LL Life International Equity Original | Limited Alignment | 410 | 74 | 158 | 96% | 384 | 5067 | 5451 | 64 | 124 | 99% | -3.7% | Direct Carbon Costs | -8.8% | -3.1% | Direct Carbon Costs | -8.8% | -0.9% | Physical Impact | -1.9% | 60.1% | 1.9°C |
| Phoenix LL Life International Equity Series A | Limited Alignment | 410 | 74 | 158 | 96% | 384 | 5067 | 5451 | 64 | 124 | 99% | -3.7% | Direct Carbon Costs | -8.8% | -3.1% | Direct Carbon Costs | -8.8% | -0.9% | Physical Impact | -1.9% | 60.1% | 1.9°C |
| Phoenix LL Life International Equity Series B | Limited Alignment | 410 | 74 | 158 | 96% | 384 | 5067 | 5451 | 64 | 124 | 99% | -3.7% | Direct Carbon Costs | -8.8% | -3.1% | Direct Carbon Costs | -8.8% | -0.9% | Physical Impact | -1.9% | 60.1% | 1.9°C |
| Phoenix LL Life Managed (Gold Plus) Acc | Limited Alignment | - | | | - | 295 | 2568 | 2863 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | -7.3% | -1.8% | Direct Carbon Costs | -6.5% | -0.7% | Physical Impact | -1.6% | 54.6% | 2.9°C |
| Phoenix LL Life Managed (Gold) Acc | Limited Alignment | | | | | 295 | 2568 | 2863 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | -7.3% | -1.8% | Direct Carbon Costs | -6.5% | -0.7% | Physical Impact | | 54.6% | 2.9°C |
| Phoenix LL Life Managed (Gold) Cap | Limited Alignment | | | | | 295 | 2568 | 2863 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | -7.3% | -1.8% | Direct Carbon Costs | -6.5% | -0.7% | Physical Impact | -1.6% | 54.6% | 2.9°C |
| Phoenix LL Life Managed (Ultima) Acc | Limited Alignment | | | | - | 295 | 2568 | 2863 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | -7.3% | -1.8% | Direct Carbon Costs | -6.5% | -0.7% | Physical Impact | -1.6% | 54.6% | 2.9°C |
| Phoenix LL Life Managed (Ultima) Cap | Limited Alignment | | | | - | 295 | 2568 | 2863 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 54.6% | 2.9°C |
| Phoenix LL Life Mixed Original Series | Limited Alignment | | 89 | 147 | 96% | 3161 | 28099 | 31261 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 54.8% | 2.9°C |
| Phoenix LL Life Mixed Series A | Limited Alignment | | 89 | 147 | 96% | 3161 | 28099 | 31261 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 54.8% | 2.9°C |
| Phoenix LL Life Mixed Series B | Limited Alignment | | 89 | 147 | 96% | 3161 | 28099 | 31261 | 84 | 139 | 97% | -2.9% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 54.8% | 2.9°C |
| Phoenix LL Life UK Equity Original Series | Limited Alignment | | 67 | 102 | 100% | 1472 | 23476 | 24948 | 65 | 90 | 100% | -0.5% | Direct Carbon Costs | | +0.2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 64.7% | 6°C |
| Phoenix LL Life UK Equity Series A | Limited Alignment | | 67 | 102 | 100% | 1472 | 23476 | 24948 | 65 | 90 | 100% | -0.5% | Direct Carbon Costs | | +0.2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 64.7% | 6°C |
| Phoenix LL Life UK Equity Series B | Limited Alignment | | 67 | 102 | 100% | 1472 | 23476 | 24948 | 65 | 90 | 100% | -0.5% | Direct Carbon Costs | | +0.2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 64.7% | 6°C |
| Phoenix LL Pens Deposit (Ex Prop) Series P | Limited Alignment | | | | | 0 | 11 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix LL Pens Deposit (Ex Prop) Series S and T | Limited Alignment | | | | | 0 | 11 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix LL Pens Deposit Series P | Limited Alignment | | | | | 4 | 103 | 107 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix LL Pens Deposit Series S and T | Limited Alignment | | | | | 4 | 103 | 107 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix LL Pens Fixed Interest Series P | Fully Aligned | | | | | 91 | 322 | 413 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Physical Impact Sovereign | -0.7% | 0% | Physical Impact | | 50.2% | 2.1°C |
| Phoenix LL Pens Fixed Interest Series S and T | Fully Aligned | | | | | 91 | 322 | 413 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | | 50.2% | 2.1°C |
| Phoenix LL Pens Indexed Linked Series P | Limited Alignment | | | | | 54 | 33 | 87 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.7% | Sovereign | -0.7% | +1.6% | Physical Impact | | 5.8% | 1.5°C |
| Phoenix LL Pens Indexed Linked Series S and T | Limited Alignment | | | | | 54 | 33 | 87 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.8% | 1.5°C |
| | | | 1 | - | | | | | | | | | | | | | | | | | | |
| Phoenix LL Pens International Equity Series P | Limited Alignment | | | | | 273 | 3614 3614 | 3888 | 65 | 123 | 99% | -3.7% | Direct Carbon Costs | | -3.1% | Direct Carbon Costs | | -0.9% | Physical Impact | | 60.8% | 1.9°C |
| Phoenix LL Pens Internatl Equity Ser S and T Phoenix LL Pens Mixed Series P | Limited Alignment | | | | | 273 | | | 65 | 123 | 99% | -3.7% | Direct Carbon Costs | | -3.1% | Direct Carbon Costs | | -0.9% | Physical Impact | | 60.8% | 1.9°C |
| | Limited Alignment | | | | | 2270 | 16400 | 18670 | 95 | 150 | 98% | -3.1% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.8% | Physical Impact | | 54.9% | 2.9°C |
| Phoenix LL Pens Mixed Series S and T | Limited Alignment | | | | | 2270 | 16400 | 18670 | 95 | 150 | 98% | -3.1% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.8% | Physical Impact | | 54.9% | 2.9°C |
| Phoenix LL Pens UK Equity Series P | Limited Alignment | | • | | | 1264 | 20178 | 21443 | 65 | 90 | 100% | -0.5% | Direct Carbon Costs | | +0.2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 64.7% | 6°C |
| Phoenix LL Pens UK Equity Series S and T | Limited Alignment | | | | | 1264 | 20178 | 21443 | 65 | 90 | 100% | -0.5% | Direct Carbon Costs | | +0.2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 64.7% | 6°C |
| Phoenix LL Pension Deposit (Guaranteed) Acc | Limited Alignment | | - | - | • | 4 | 103 | 107 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix LL Pension Deposit (Guaranteed) Cap | Limited Alignment | | • | • | - | 4 | 103 | 107 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix LL Pension Managed (Ex AMP) Acc | Limited Alignment | - | • | • | - | 17129 | 124121 | 141250 | 97 | 146 | 98% | -3.0% | Direct Carbon Costs | -7.3% | -1.7% | Direct Carbon Costs | -6.2% | -0.7% | Physical Impact | -1.5% | 55.7% | 2.8°C |
| Phoenix LL Pension Managed (Ex AMP) Cap | Limited Alignment | - | - | - | - | 17129 | 124121 | 141250 | 97 | 146 | 98% | -3.0% | Direct Carbon Costs | -7.3% | -1.7% | Direct Carbon Costs | -6.2% | -0.7% | Physical Impact | -1.5% | 55.7% | 2.8°C |

NPI

| NPI | | | | | | | | | | | | | | | | | | | | | | |
|---|---------------------------------|---|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|---|---------------------------------------|--|-----------|-----------------------|--|--|---|
| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's C | arbon Foo | tprint | | | | Climate Valu | Je at Risk | (CVaR) Scenari | o Analysis Sc | ope 1 & 2 | | | Alignme | ent metrics |
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | | itprint Scope ions Intensity | Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | tprint Scope ions Intensity | Data Coverage % for Carbon Footprint fund | | insition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenario | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C) |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix NPI Life Americas | Limited Alignment | 60 | 55 | 184 | 94% | 52 | 780 | 832 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7°C |
| Phoenix NPI Life Americas Portfolio Bond | Limited Alignment | 60 | 55 | 184 | 94% | 52 | 780 | 832 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7°C |
| Phoenix NPI Life Classic Distribution | Limited Alignment | 178 | 110 | 132 | 96% | 185 | 1433 | 1618 | 108 | 126 | 98% | -1.2% | Direct Carbon Costs | -7.1% | +0.4% | Direct Carbon Costs | -5.8% | -0.3% | Physical Impact | -1.2% | 52.4% | 6°C |
| Phoenix NPI Life Deposit | Limited Alignment | - | | | - | 0 | 4 | 4 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix NPI Life Deposit Portfolio Bond | Limited Alignment | - | - | - | - | 0 | 4 | 4 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix NPI Life European | Fully Aligned | 98 | 80 | 102 | 99% | 86 | 1067 | 1153 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix NPI Life European Portfolio Bond | Fully Aligned | 98 | 80 | 102 | 99% | 86 | 1067 | 1153 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix NPI Life Far East | Limited Alignment | 127 | 117 | 210 | 98% | 128 | 1334 | 1462 | 123 | 199 | 99% | -6.2% | Direct Carbon Costs | -13.3% | -5.0% | Direct Carbon Costs | -12.3% | -1.4% | Physical Impact | -3.6% | 38.3% | 2.2°C |
| Phoenix NPI Life Far East Portfolio Bond | Limited Alignment | 127 | 117 | 210 | 98% | 128 | 1334 | 1462 | 123 | 199 | 99% | -6.2% | Direct Carbon Costs | -13.3% | -5.0% | Direct Carbon Costs | -12.3% | -1.4% | Physical Impact | -3.6% | 38.3% | 2.2°C |
| Phoenix NPI Life Fixed Interest | Fully Aligned | 120 | 124 | 132 | 94% | 113 | 398 | 510 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.3% | 2.1°C |
| Phoenix NPI Life Fixed Interest Portfolio Bond | Fully Aligned | 120 | 124 | 132 | 94% | 113 | 398 | 510 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.3% | 2.1°C |
| Phoenix NPI Life GI Care Mgd (Pre 2000) Pfolio Bond | Limited Alignment | 99 | 40 | 61 | 99% | 93 | 1160 | 1253 | 36 | 56 | 99% | +2.8% | Direct Carbon Costs | -2.1% | +2.1% | Direct Carbon Costs | -3.6% | -0.5% | Physical Impact | -1.3% | 72.6% | 1.5°C |
| Phoenix NPI Life Global Care | Limited Alignment | 73 | 21 | 45 | 99% | 55 | 2089 | 2144 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | -0.3% | +3% | Direct Carbon Costs | -3.2% | -0.7% | Physical Impact | -1.3% | 66.5% | 1.5°C |
| Phoenix NPI Life Global Care (Pre 2000) | Limited Alignment | 92 | 21 | 45 | 99% | 69 | 2607 | 2676 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | -0.3% | +3% | Direct Carbon Costs | -3.2% | -0.7% | Physical Impact | -1.3% | 66.5% | 1.5°C |
| Phoenix NPI Life Global Care (Pre 2000) Pfolio Bond | Limited Alignment | 92 | 21 | 45 | 99% | 69 | 2607 | 2676 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | -0.3% | +3% | Direct Carbon Costs | -3.2% | -0.7% | Physical Impact | -1.3% | 66.5% | 1.5°C |
| Phoenix NPI Life Global Care Managed | Limited Alignment | 127 | 40 | 61 | 99% | 121 | 1505 | 1626 | 36 | 56 | 99% | +2.8% | Direct Carbon Costs | -2.1% | +2.1% | Direct Carbon Costs | -3.6% | -0.5% | Physical Impact | -1.3% | 72.8% | 1.5°C |
| Phoenix NPI Life Global Care Mgd (Pre 2000) | Limited Alignment | 99 | 40 | 61 | 99% | 93 | 1160 | 1253 | 36 | 56 | 99% | +2.8% | Direct Carbon Costs | -2.1% | +2.1% | Direct Carbon Costs | -3.6% | -0.5% | Physical Impact | -1.3% | 72.6% | 1.5°C |
| Phoenix NPI Life Global Care Mgd Portfolio Bond | Limited Alignment | 127 | 40 | 61 | 99% | 121 | 1505 | 1626 | 36 | 56 | 99% | +2.8% | Direct Carbon Costs | -2.1% | +2.1% | Direct Carbon Costs | -3.6% | -0.5% | Physical Impact | -1.3% | 72.8% | 1.5°C |
| Phoenix NPI Life Higher Equity Distribution | Limited Alignment | 45 | 93 | 139 | 95% | 44 | 455 | 498 | 88 | 123 | 97% | -2.0% | Direct Carbon Costs | -8.1% | -0.9% | Direct Carbon Costs | -7.6% | -0.5% | Physical Impact | -1.6% | 56.1% | 2.8°C |
| Phoenix NPI Life Indexed Gilt | Limited Alignment | 105 | 150 | 150 | 100% | 94 | 57 | 151 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | +1.6% | 5.8% | 1.5°C |
| Phoenix NPI Life Indexed Gilt Portfolio Bond | Limited Alignment | 105 | 150 | 150 | 100% | 94 | 57 | 151 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | +1.6% | 5.8% | 1.5°C |
| Phoenix NPI Life Managed | Limited Alignment | 2499 | 99 | 154 | 97% | 2179 | 16008 | 18187 | 92 | 145 | 97% | -3.2% | Direct Carbon Costs | -7.4% | -1.8% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -1.5% | 55.8% | 2.8°C |
| Phoenix NPI Life Managed Portfolio Bond | Limited Alignment | 2499 | 99 | 154 | 97% | 2179 | 16008 | 18187 | 92 | 145 | 97% | -3.2% | Direct Carbon Costs | -7.4% | -1.8% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -1.5% | 55.8% | 2.8°C |
| Phoenix NPI Life Overseas Equity | Limited Alignment | 134 | 76 | 158 | 96% | 116 | 1537 | 1653 | 66 | 122 | 99% | -3.3% | Direct Carbon Costs | -8.6% | -2.8% | Direct Carbon Costs | -8.6% | -0.9% | Physical Impact | -1.9% | 59.6% | 2°C |
| Phoenix NPI Life Overseas Equity Portfolio Bond | Limited Alignment | 134 | 76 | 158 | 96% | 116 | 1537 | 1653 | 66 | 122 | 99% | -3.3% | Direct Carbon Costs | -8.6% | -2.8% | Direct Carbon Costs | -8.6% | -0.9% | Physical Impact | -1.9% | 59.6% | 2°C |
| Phoenix NPI Life Portfolio Bond Global Care | Limited Alignment | 73 | 21 | 45 | 99% | 55 | 2089 | 2144 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | -0.3% | +3% | Direct Carbon Costs | -3.2% | -0.7% | Physical Impact | -1.3% | 66.5% | 1.5°C |
| Phoenix NPI Life UK Equity | Limited Alignment | 160 | 54 | 87 | 100% | 149 | 2594 | 2743 | 53 | 80 | 100% | -1.8% | Direct Carbon Costs | -9.1% | -0.8% | Direct Carbon Costs | -8.4% | -0.6% | Physical Impact | -1.8% | 69.4% | 5.8°C |
| Phoenix NPI Life UK Equity Portfolio Bond | Limited Alignment | 160 | 54 | 87 | 100% | 149 | 2594 | 2743 | 53 | 80 | 100% | -1.8% | Direct Carbon Costs | -9.1% | -0.8% | Direct Carbon Costs | -8.4% | -0.6% | Physical Impact | -1.8% | 69.4% | 5.8°C |
| Phoenix NPI Managed Stk Series M1 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Managed Stk Series M10 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Managed Stk Series M11 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Managed Stk Series M2 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Managed 5tk Series M4 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Managed Stk Series M5 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |

| Fund Identifiers | Governance, Strategy and Risk | | ous Year's n these columns | | | | Curre | ent Year's Co | arbon Foot | print | | | | Climate Valu | e at Risk | (CVaR) Scenario | Analysis Sco | pe 1 & 2 | | | Alignm | nent meti |
|---|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|---------------------------------------|--|--|-----------------|--|--|------------------------------------|-----------------------------------|--|-----------------------------------|--------------|
| und Name | and Risk Management Framework | Scope 1 & 2 Greenhouse | | tprint Scope ions Intensity | Data Coverage % | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | | print Scope ons Intensity | | | nsition Scenario I warming 1.5C or be | low) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenario ed Warming 3C c | | Science Based Targe | Implied |
| | | Gas Emissions | | | for Carbon Footprint fund | Gas Emissions | Gas Emissions | Greenhouse Gas Emissions | | | for Carbon Footprint fund | | | | | | | | | | Initiative (SBTi) Alignment | Rise (IT |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | (%) | |
| | | | | | | | | | | | | Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | | |
| oenix NPI Managed Stk Series M6 | Limited Alignment | | 109 | 166 | 97% | 89822 89822 | 622862 | 712684 712684 | 99 | 146 | 98% | -2.9% -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.7% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact Physical Impact | | 54.5% 54.5% | 2.8°C |
| oenix NPI Managed Stk Series M8 | | | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 54.5% | 2.8°C |
| noenix NPI Managed Stk Series M9 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| noenix NPI Pen Fixed Interest Series IG | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| noenix NPI Pens Americas Series 1 and 2 Acc | Limited Alignment | 1522 | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7° |
| noenix NPI Pens Americas Series 1 Cap | Limited Alignment | 1522 | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7°0 |
| hoenix NPI Pens Americas Series 2 Cap | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | | -3.5% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.0% | 1.7° |
| noenix NPI Pens Americas Series 3 Acc | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs Direct Carbon Costs | | -3.5% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.0% | 1.7° |
| noenix NPI Pens Americas Stk Series 1 | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | | -3.5% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.0% | 1.7° |
| hoenix NPI Pens Americas Stk Series 10 | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | | -3.5% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.0% | 1.7° |
| hoenix NPI Pens Americas Stk Series 11 | Limited Alignment | 1522 | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7° |
| hoenix NPI Pens Americas Stk Series 2 | Limited Alignment | 1522 | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7° |
| noenix NPI Pens Americas Stk Series 3 | Limited Alignment | 1522 | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7° |
| hoenix NPI Pens Americas Stk Series 4 | Limited Alignment | 1522 | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | -7.6% | -3.5% | Direct Carbon Costs | -8.3% | -1.0% | Physical Impact | -1.6% | 58.0% | 1.7° |
| hoenix NPI Pens Americas Stk Series 5 | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | | -3.5% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.0% | 1.7° |
| noenix NPI Pens Americas Stk Series 6 | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | | -3.5% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.0% | 1.7% |
| noenix NPI Pens Americas Stk Series 7 | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs Direct Carbon Costs | | -3.5% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.0% | 1.7°0 |
| noenix NPI Pens Americas Stk Series 9 | Limited Alignment | | 55 | 184 | 94% | 1398 | 20916 | 22313 | 45 | 128 | 99% | -3.7% | Direct Carbon Costs | | -3.5% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.0% | 1.7° |
| hoenix NPI Pens Deposit Series 1 and 2 Acc | Limited Alignment | - | - | - | - | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°0 |
| noenix NPI Pens Deposit Series 1 Cap | Limited Alignment | - | - | - | - | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°0 |
| hoenix NPI Pens Deposit Series 2 Cap | Limited Alignment | - | - | - | - | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5° |
| hoenix NPI Pens Deposit Series 3 Acc | Limited Alignment | - | - | - | - | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5° |
| hoenix NPI Pens Deposit Series IG | Limited Alignment | - | - | - | - | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°0 |
| hoenix NPI Pens Deposit Stk Series 1 | Limited Alignment | - | - | - | - | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°0 |
| noenix NPI Pens Deposit Stk Series 10 | Limited Alignment | • | • | • | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5% |
| noenix NPI Pens Deposit Stk Series 11 | Limited Alignment | | | | | 23 | 587 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5° |
| noenix NPI Pens Deposit Stk Series 2 | Limited Alignment | | | - | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5° |
| noenix NPI Pens Deposit Stk Series 4 | Limited Alignment | | - | | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5° |
| noenix NPI Pens Deposit Stk Series 5 | Limited Alignment | - | - | - | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5° |
| oenix NPI Pens Deposit Stk Series 6 | Limited Alignment | - | | - | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5° |
| oenix NPI Pens Deposit Stk Series 7 | Limited Alignment | - | - | - | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5° |
| oenix NPI Pens Deposit Stk Series 8 | Limited Alignment | - | | | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5° |
| oenix NPI Pens Deposit Stk Series 9 | Limited Alignment | - | - | - | | 23 | 587 | 609 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5° |
| oenix NPI Pens Distribution Series 1 and 2 Acc | Limited Alignment | | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | -0.4% | Physical Impact | | 53.6% | 6°C |
| noenix NPI Pens Distribution Series 1 Cap | Limited Alignment | | 120 | 143 | 97% | 763 763 | 4175 | 4939 4939 | 110 | 122 | 98% | -2.1% -2.1% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | -0.4% | Physical Impact | | 53.6% | 6°C |
| oenix NPI Pens Distribution Series 2 Cap | Limited Alignment | | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs Direct Carbon Costs | | -0.2% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 53.6% | 6°C |
| noenix NPI Pens Distribution Series IG | Limited Alignment | | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | -0.4% | Physical Impact | | 53.6% | 6°C |
| oenix NPI Pens Distribution Stk Series 1 | Limited Alignment | | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | -0.4% | Physical Impact | | 53.6% | 6°C |
| oenix NPI Pens Distribution Stk Series 10 | Limited Alignment | 905 | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | -5.2% | -0.2% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.0% | 53.6% | 6°C |
| noenix NPI Pens Distribution Stk Series 11 | Limited Alignment | 905 | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | -5.2% | -0.2% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.0% | 53.6% | 6°C |
| oenix NPI Pens Distribution Stk Series 2 | Limited Alignment | 905 | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | -5.2% | -0.2% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.0% | 53.6% | 6°C |
| noenix NPI Pens Distribution Stk Series 3 | Limited Alignment | 905 | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | -5.2% | -0.2% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.0% | 53.6% | 6°C |
| noenix NPI Pens Distribution Stk Series 4 | Limited Alignment | | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | -0.4% | Physical Impact | | 53.6% | 6°C |
| noenix NPI Pens Distribution Stk Series 5 | Limited Alignment | | 120 | 143 | 97% | 763 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% -2.1% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | -0.4% | Physical Impact | | 53.6% | 6°C |
| noenix NPI Pens Distribution 5tk Series 7 | Limited Alignment | | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs Direct Carbon Costs | | -0.2% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 53.6% | 6°C |
| noenix NPI Pens Distribution 5tk Series 8 | Limited Alignment | | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | | -0.2% | Direct Carbon Costs | | -0.4% | Physical Impact | | 53.6% | 6°C |
| noenix NPI Pens Distribution Stk Series 9 | Limited Alignment | 905 | 120 | 143 | 97% | 763 | 4175 | 4939 | 110 | 122 | 98% | -2.1% | Direct Carbon Costs | -5.2% | -0.2% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.0% | 53.6% | 6°C |
| noenix NPI Pens European Series 1 and 2 Acc | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4° |
| oenix NPI Pens European Series 1 Cap | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4° |
| noenix NPI Pens European Series 2 Cap | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4° |
| hoenix NPI Pens European Series 3 Acc | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4° |
| hoenix NPI Pens European Series IG | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4° |
| noenix NPI Pens European Stk Series 1 noenix NPI Pens European Stk Series 10 | Fully Aligned Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 18780 | 20294 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4° 2.4° |
| noenix NPI Pens European Stk Series 11 | Fully Aligned Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4° |
| oenix NPI Pens European Stk Series 2 | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4° |
| ooenix NPI Pens European Stk Series 3 | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4° |
| noenix NPI Pens European Stk Series 4 | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4° |
| noenix NPI Pens European Stk Series 5 | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4° |
| noenix NPI Pens European Stk Series 6 | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4° |
| noenix NPI Pens European Stk Series 7 | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4° |
| oenix NPI Pens European Stk Series 8 | Fully Aligned | 1813 | 80 | 102 | 99% | 1514 | 18780 | 20294 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.49 |
| oenix NPI Pens European Stk Series 9 oenix NPI Pens Far East Series 1 and 2 Acc | Fully Aligned Limited Alignment | 1813 4586 | 116 | 203 | 99% | 1514 4755 | 18780 51041 | 20294 55796 | 122 | 90 | 99% | -2.8% -6.3% | Direct Carbon Costs Direct Carbon Costs | | -1.8% -5.0% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% 39.1% | 2.4° 2.1° |
| oenix NPI Pens Far East Series 1 and 2 Acc oenix NPI Pens Far East Series 1 Cap | Limited Alignment | | 116 | 203 | 98% | 4755 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% -6.3% | Direct Carbon Costs Direct Carbon Costs | | -5.0% -5.0% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Physical Impact Physical Impact | | 39.1% | 2.1° |
| oenix NPI Pens Far East Series 2 Cap | Limited Alignment | | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | | -5.0% | Direct Carbon Costs | | -1.4% | Physical Impact | | 39.1% | 2.1° |
| penix NPI Pens Far East Series 3 Acc | Limited Alignment | | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | | -5.0% | Direct Carbon Costs | | -1.4% | Physical Impact | | 39.1% | 2.1° |
| penix NPI Pens Far East Series IG | Limited Alignment | | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | -13.3% | -5.0% | Direct Carbon Costs | -12.3% | -1.4% | Physical Impact | | 39.1% | 2.1° |
| penix NPI Pens Far East Stk Series 1 | Limited Alignment | 4586 | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | -13.3% | -5.0% | Direct Carbon Costs | -12.3% | -1.4% | Physical Impact | -3.6% | 39.1% | 2.1° |
| penix NPI Pens Far East Stk Series 10 | Limited Alignment | 4586 | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | -13.3% | -5.0% | Direct Carbon Costs | -12.3% | -1.4% | Physical Impact | -3.6% | 39.1% | 2.1° |
| oenix NPI Pens Far East Stk Series 11 | Limited Alignment | 4586 | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | -13.3% | -5.0% | Direct Carbon Costs | -12.3% | -1.4% | Physical Impact | -3.6% | 39.1% | 2.1° |
| oenix NPI Pens Far East Stk Series 2 | Limited Alignment | 4586 | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | -13.3% | -5.0% | Direct Carbon Costs | -12.3% | -1.4% | Physical Impact | -3.6% | 39.1% | 2.19 |
| oenix NPI Pens Far East Stk Series 3 | Limited Alignment | | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | | -5.0% | Direct Carbon Costs | | -1.4% | Physical Impact | | 39.1% | 2.1 |
| oenix NPI Pens Far East Stk Series 4 | Limited Alignment | | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | | -5.0% | Direct Carbon Costs | | -1.4% | Physical Impact | | 39.1% | 2.19 |
| oenix NPI Pens Far East 5tk Series 5 | Limited Alignment | | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | | -5.0% | Direct Carbon Costs | | -1.4% | Physical Impact | | 39.1% | 2.1° |
| oenix NPI Pens Far East Stk Series 6 oenix NPI Pens Far East Stk Series 7 | Limited Alignment Limited Alignment | | 116 | 203 | 98% | 4755 4755 | 51041 | 55796 55796 | 122 | 194 | 99% | -6.3% -6.3% | Direct Carbon Costs Direct Carbon Costs | | -5.0% -5.0% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Physical Impact Physical Impact | | 39.1% | 2.1° |
| oenix NPI Pens Far East 5tk Series 7 oenix NPI Pens Far East 5tk Series 8 | Limited Alignment | | 116 | 203 | 98% | 4/55 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs Direct Carbon Costs | | -5.0% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Physical Impact Physical Impact | | 39.1% | 2.1° |
| oenix NPI Pens Far East Stk Series 9 | Limited Alignment | | 116 | 203 | 98% | 4755 | 51041 | 55796 | 122 | 194 | 99% | -6.3% | Direct Carbon Costs | | -5.0% | Direct Carbon Costs | | -1.4% | Physical Impact | | 39.1% | 2.1° |
| | | | | | | | | | | | | | 2.30.7 00313 | | | | | | ,puci | | | |

| | - | | | | | | | | | | | | | | | | | | | | | |
|--|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|----------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|----------------------------------|---------------------------------------|--|--|------------------------------------|--|--|------------------------------------|---------------------------------|--|---------------------------------------|-------------------|
| Fund Identifiers | Governance, Strategy and Risk | | ous Year's on these columns | | | | Curre | ent Year's Co | ırbon Foot | print | | | | Climate Value | e at Risk | (CVaR) Scenario | Analysis Sco | pe 1 & 2 | | | Alignm | nent metrics |
| Fund Name | Management Framework | Scope 1 & 2 Greenhouse | Carbon foot | tprint Scope ons Intensity | Data Coverage % for Carbon | Scope 1 & 2 Greenhouse Gas | Scope 3 Greenhouse | Scope 1,2 & 3 Total Greenhouse | | tprint Scope ons Intensity | Data Coverage % for Carbon | | sition Scenario warming 1.5C or be | low) | | /Transition Scenario (2C or below) | Anticipated | | World Scenario | | Science Based Target Initiative | Implied Temperatu |
| | | Gas Emissions | | | Footprint fund | Emissions | Gas Emissions | Gas Emissions | | | Footprint fund | | | | | | | | | | (SBTi) Alignment | Rise (ITR) (|
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | (%) | |
| | | (fCO2e) | (fCO2e/£m) | (FCO2e/£m) | | (fCO2e) | (fCO2e) | (fCO2e) | (fCO2e/£m) | (fCO2e/£m) | | Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | | |
| Phoenix NPI Pens Fixed Interest Series 1 Cap | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest Series 2 Cap | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest Series 3 Acc | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest Stk Series 1 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest Stk Series 10 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 11 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 2 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 3 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 4 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 5 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 6 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 7 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 8 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.2% | 2.1°C |
| Phoenix NPI Pens Fixed Interest 5tk Series 9 | Fully Aligned | 4431 | 124 | 132 | 94% | 4759 | 16840 | 21599 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | | 50.2% | 2.1°C |
| Phoenix NPI Pens Global Care Managed Series 1 Cap | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Series 2 Cap | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Series 3 Acc | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Series IG | Limited Alignment | 3086 | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | -1.0% | +2.5% | Direct Carbon Costs | -2.5% | -0.5% | Physical Impact | -1.1% | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Stk Series 1 | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Stk Series 10 | 0 | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Stk Series 11 | | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| · | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| · | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| · · | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| · | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Stk Series 6 | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| · · | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed 5tk Series 8 | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact | | 66.1% | 1.5°C |
| Phoenix NPI Pens Global Care Managed Stk Series 9 Phoenix NPI Pens Global Care Mgd Ser 1 and 2 Acc | Limited Alignment | | 33 | 50 | 97% | 2711 | 41129 | 43840 43840 | 28 | 44 | 98% | +3.3% | Direct Carbon Costs Direct Carbon Costs | | +2.5% | Direct Carbon Costs Direct Carbon Costs | | -0.5% | Physical Impact Physical Impact | | 66.1% | 1.5°C |
| | Limited Alignment | | | | 97% | | | | | | | | | | | | | | | | | |
| Phoenix NPI Pens Global Care Series 1 and 2 Acc | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Series 1 Cap | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Series 2 Cap | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Series 3 Acc | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 72672 | 74588 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 1 | Limited Alignment | | | 45 | 99% | 1916 | 72672 | 74588 | | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | |
| Phoenix NPI Pens Global Care 5tk Series 1 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 11 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 2 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 3 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 4 | | | 21 | 45 | | 1916 | 72672 | | 15 | | 100% | | | | +3% | | | | | | | 1.5°C |
| Phoenix NPI Pens Global Care 5tk Series 4 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs Direct Carbon Costs | | +3% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 6 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 7 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 8 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Global Care Stk Series 9 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +4.6% | Direct Carbon Costs | | +3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.5% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Series 1 and 2 Acc | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Series 1 Cap | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Series 2 Cap | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Series 3 Acc | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Series IG | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 1 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 10 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 11 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 2 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 3 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 4 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 5 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 6 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 7 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 8 | Limited Alignment | 915 | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | +1.6% | 5.6% | 1.5°C |
| Phoenix NPI Pens Indexed Gilt Stk Series 9 | Limited Alignment | | 150 | 150 | 100% | 837 | 507 | 1344 | 142 | 142 | 100% | -6.9% | Sovereign | -6.9% | -0.3% | Sovereign | -0.3% | +1.6% | Physical Impact | +1.6% | 5.6% | 1.5°C |
| Phoenix NPI Pens Managed Series 1 and 2 Acc | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Series 1 Cap | Limited Alignment | | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Series 2 Cap | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Series 3 Acc | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Series IG | Limited Alignment | | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Series M2 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Series M2 Cap | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Series M3 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 1 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 10 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 11 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 2 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 3 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 4 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 5 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 6 | Limited Alignment | | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 7 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 8 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Managed Stk Series 9 | Limited Alignment | 101440 | 109 | 166 | 97% | 89822 | 622862 | 712684 | 99 | 146 | 98% | -2.9% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 54.5% | 2.8°C |
| Phoenix NPI Pens Overseas Equity Ser 1 and 2 Acc | Limited Alignment | | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | | -2.6% | Direct Carbon Costs | | -0.9% | Physical Impact | | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Series 1 Cap | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| incental in their overseus Equity Series i Cup | | | | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | | -2.6% | Direct Carbon Costs | | -0.9% | Physical Impact | | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Series 2 Cap | Limited Alignment | 5447 | 77 | 100 | | | | | | | | | | | | | | | | | | |
| | Limited Alignment | | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | | 60.3% | 2.1°C |

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| Fund Identifiers | Governance, Strategy | | ous Year's | | | | Curre | ent Year's C | arbon Foo | print | | | | Climate Valu | e at Risk | (CVaR) Scenario | o Analysis Sco | ope 1 & 2 | ! | | Alignme | ent metrics |
|--|-------------------------------|--------------------------------------|-------------------------------------|------------------------------------|-------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|-------------------------|--|---|--|---|--|--|---|---------------------------------|--|-------------------------|------------------------|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse | Carbon foot | tprint Scope | Data Coverage % | Scope 1 & 2 Greenhouse | Scope 3 | Scope 1,2 & 3 Total | | tprint Scope | Data Coverage % | | insition Scenario d warming 1.5C or be | low) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario | | Science Based Target | Implied Temperature |
| | rramework | Gas Emissions | I & Z EIIIISSI | ons miensny | for Carbon Footprint | Gas Emissions | Gas Emissions | Greenhouse Gas | I & Z EIIII55i | ons mensity | for Carbon Footprint | (Amicipale) | a warming 1.3cor be | lowy | warming | 2C or below) | | (Anneipai | rea Warming SC | or above, | Initiative (SBTi) | Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | fund information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | fund information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Alignment (%) | |
| Phoenix NPI Pens Overseas Equity Stk Series 1 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | | -2.6% | Direct Carbon Costs | | -0.9% | Physical Impact | | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 10 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 11 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 2 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 3 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 4 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 5 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 6 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 7 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 8 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens Overseas Equity Stk Series 9 | Limited Alignment | 5447 | 77 | 153 | 97% | 4949 | 65825 | 70775 | 66 | 120 | 99% | -3.2% | Direct Carbon Costs | -8.5% | -2.6% | Direct Carbon Costs | -8.5% | -0.9% | Physical Impact | -1.8% | 60.3% | 2.1°C |
| Phoenix NPI Pens UK Equity Series 1 and 2 Acc | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Series 1 Cap | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Series 2 Cap | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Series 3 Acc | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Series IG | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 1 | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 10 | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 11 | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 2 | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 3 | Limited Alignment | 12944 | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | -6.1% | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 4 | Limited Alignment | | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -2.0% | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 5 | Limited Alignment | | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 6 | Limited Alignment | | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 7 | Limited Alignment | | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Stk Series 8 | Limited Alignment | | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity 5tk Series 9 | Limited Alignment | | 96 | 140 | 99% | 10570 | 143700 | 154270 | 81 | 105 | 100% | +0.4% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.7% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Ser 1 and 2 Acc | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Series 1 Cap | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Series 2 Cap | Limited Alignment | | 96 | 139 | 99% | 5239 5239 | 71390 71390 | 76630 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Series 3 Acc | Limited Alignment | | 96 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs Direct Carbon Costs | | 0% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 1 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 10 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 11 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 2 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 3 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 4 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 5 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 6 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 7 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 8 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix NPI Pens UK Equity Tracker Stk Series 9 | Limited Alignment | | 96 | 139 | 99% | 5239 | 71390 | 76630 | 83 | 106 | 99% | -0.6% | Direct Carbon Costs | -7.0% | 0% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.2% | 6°C |
| Phoenix Sustainable Index Asia Pacific ex Japan | Fully Aligned | 0 | 76 | 164 | 99% | 0 | 1 | 1 | 77 | 145 | 99% | -2.7% | Direct Carbon Costs | -9.0% | -3.3% | Direct Carbon Costs | -9.3% | -2.1% | Physical Impact | -4.2% | 36.1% | 2.7°C |
| Equity IG Phoenix Sustainable Index Emerging Market Equity IG | | 0 | 102 | 255 | 99% | 0 | 1 | 1 | 100 | 230 | 100% | -3.5% | Direct Carbon Costs | | -3.5% | Direct Carbon Costs | | -2.0% | Physical Impact | | 33.5% | 4.7°C |
| | Fully Aligned | 0 | 45 | 77 | 99% | 0 | 1 | 1 | 38 | 65 | 100% | +1% | Direct Carbon Costs | | +0.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 81.5% | 2.2°C |
| Phoenix Sustainable Index Japan Equity Fund IG | Fully Aligned | 0 | 49 | 59 | 100% | 0 | 1 | 2 | 45 | 60 | 100% | -4.8% | Direct Carbon Costs | -11.9% | -2.7% | Direct Carbon Costs | -10.3% | -1.3% | Physical Impact | | 57.5% | 1.5°C |
| Phoenix Sustainable Index UK Equity Fund IG | Fully Aligned | 0 | 56 | 99 | 100% | 0 | 1 | 1 | 56 | 83 | 100% | +2.8% | Direct Carbon Costs | | +2.7% | Direct Carbon Costs | | -0.6% | Physical Impact | | 60.9% | 6°C |
| Phoenix Sustainable Index US Equity Fund IG | Fully Aligned | 0 | 24 | 87 | | 0 | 1 | 1 | 19 | | 99% | -1.9% | Direct Carbon Costs | | -2.2% | Direct Carbon Costs | | -0.9% | Physical Impact | | 64.7% | 1.5°C |

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| Fund Identifiers | Governance, Strategy and Risk | | ous Year's n these columns | | ootprint ted in Aug 2024 | | Curre | ent Year's Co | arbon Foot | print | | | | Climate Valu | e at Risk | (CVaR) Scenari | o Analysis Sc | ope 1 & 2 | | | Alignme | ent metrics |
|---|-------------------------------------|---|-------------------------------------|------------------------------------|---------------------------------|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|---|---------------------------------------|--|-----------|-----------------------------------|--|--|--|
| iund Name | Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | | tprint Scope ions Intensity | for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | tprint Scope ons Intensity | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenaric ed Warming 3C | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix Pearl Life Deposit (Ex Prop) Dist Gross | Limited Alignment | - | - | - | - | 1 | 14 | 15 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Life Deposit (Ex Prop) Gross | Limited Alignment | - | - | | - | 1 | 14 | 15 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Life Deposit (Ex Prop) Net | Limited Alignment | - | - | - | - | 1 | 14 | 15 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Life Equity | Limited Alignment | 1605 | 76 | 111 | 98% | 1449 | 22436 | 23885 | 75 | 101 | 99% | 0% | Direct Carbon Costs | -8.1% | +0.6% | Direct Carbon Costs | -8.0% | -0.5% | Physical Impact | -1.8% | 59.7% | 6°C |
| Phoenix Pearl Life Equity (Ex Gross) | Limited Alignment | 368 | 75 | 110 | 98% | 368 | 5697 | 6064 | 74 | 100 | 99% | 0% | Direct Carbon Costs | -8.1% | +0.6% | Direct Carbon Costs | -7.9% | -0.5% | Physical Impact | -1.8% | 59.9% | 6°C |
| Phoenix Pearl Life Gilt and Fixed Interest | Fully Aligned | 38 | 125 | 132 | 94% | 33 | 119 | 152 | 120 | 125 | 94% | -3.7% | Sovereign | -3.8% | -0.7% | Sovereign | -0.7% | 0% | Physical Impact | 0% | 50.3% | 2.1°C |
| Phoenix Pearl Life International | Limited Alignment | 949 | 75 | 159 | 96% | 832 | 10900 | 11732 | 65 | 124 | 99% | -3.7% | Direct Carbon Costs | -8.9% | -3.1% | Direct Carbon Costs | -8.9% | -0.9% | Physical Impact | -1.9% | 60.0% | 1.9°C |
| Phoenix Pearl Life Managed (20% 60% Shares) | Limited Alignment | 121 | 114 | 133 | 96% | 108 | 606 | 714 | 108 | 118 | 97% | -2.8% | Direct Carbon Costs | -5.1% | -0.2% | Direct Carbon Costs | -2.7% | 0% | Physical Impact | -0.5% | 55.5% | 4.3°C |
| Phoenix Pearl Life Managed (40% 85% Shares) | Limited Alignment | 2416 | 102 | 158 | 97% | 2138 | 15786 | 17924 | 95 | 147 | 97% | -3.0% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.2% | -0.7% | Physical Impact | -1.5% | 54.9% | 2.9°C |
| Phoenix Pearl Life Managed (60% 100% Shares) | Limited Alignment | 150 | 90 | 155 | 97% | 145 | 1377 | 1522 | 83 | 140 | 99% | -3.2% | Direct Carbon Costs | -8.0% | -2.2% | Direct Carbon Costs | -7.4% | -0.8% | Physical Impact | -1.8% | 56.7% | 2.7°C |
| Phoenix Pearl Life Mgd (40% 85% Shares)(Ex Gross) | Limited Alignment | 674 | 102 | 157 | 97% | 627 | 4601 | 5228 | 95 | 147 | 97% | -3.0% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.2% | -0.7% | Physical Impact | -1.5% | 55.4% | 2.9°C |
| Phoenix Pearl Life Mixed Acc | Limited Alignment | 2416 | 102 | 158 | 97% | 2138 | 15786 | 17924 | 95 | 147 | 97% | -3.0% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.2% | -0.7% | Physical Impact | -1.5% | 54.9% | 2.9°C |
| Phoenix Pearl Life Mixed Cap | Limited Alignment | 2416 | 102 | 158 | 97% | 2138 | 15786 | 17924 | 95 | 147 | 97% | -3.0% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.2% | -0.7% | Physical Impact | -1.5% | 54.9% | 2.9°C |
| Phoenix Pearl Life Money | Limited Alignment | - | - | | - | 0 | 2 | 2 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Pens Deposit SHP | Limited Alignment | | - | - | - | 4 | 111 | 115 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Pens Fixed Interest (Gilt) SHP | Fully Aligned | 1838 | 150 | 150 | 100% | 1873 | 1132 | 3005 | 142 | 142 | 100% | -4.4% | Sovereign | -4.4% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| Phoenix Pearl Pens Mixed Acc | Limited Alignment | 23982 | 104 | 156 | 97% | 22199 | 159741 | 181940 | 97 | 145 | 98% | -3.1% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 56.3% | 2.8°C |
| Phoenix Pearl Pens Mixed Cap | Limited Alignment | 23982 | 104 | 156 | 97% | 22199 | 159741 | 181940 | 97 | 145 | 98% | -3.1% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 56.3% | 2.8°C |
| Phoenix Pearl Pens Overseas Equity SHP | Limited Alignment | 1053 | 77 | 147 | 97% | 892 | 11769 | 12661 | 68 | 118 | 99% | -3.7% | Direct Carbon Costs | -9.1% | -2.9% | Direct Carbon Costs | -8.9% | -0.9% | Physical Impact | -1.9% | 62.3% | 1.9°C |
| Phoenix Pearl Pens Retirement Cash Series 2 | Limited Alignment | - | - | - | - | 1 | 22 | 22 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Pens Retirement Managed Series 1 | Limited Alignment | 23982 | 104 | 156 | 97% | 22199 | 159741 | 181940 | 97 | 145 | 98% | -3.1% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 56.3% | 2.8°C |
| Phoenix Pearl Pens Retirement Managed Series 2 | Limited Alignment | 23982 | 104 | 156 | 97% | 22199 | 159741 | 181940 | 97 | 145 | 98% | -3.1% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 56.3% | 2.8°C |
| Phoenix Pearl Pens Retirement Managed Series 4 | Limited Alignment | 23982 | 104 | 156 | 97% | 22199 | 159741 | 181940 | 97 | 145 | 98% | -3.1% | Direct Carbon Costs | -7.2% | -1.7% | Direct Carbon Costs | -6.1% | -0.7% | Physical Impact | -1.5% | 56.3% | 2.8°C |
| Phoenix Pearl Pens Sterling Acc | Limited Alignment | - | - | - | - | 1 | 22 | 22 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Pens Sterling Cap | Limited Alignment | - | - | - | - | 1 | 22 | 22 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Pearl Pens UK Equity SHP | Limited Alignment | 1681 | 67 | 102 | 100% | 1566 | 24978 | 26544 | 65 | 90 | 100% | -0.5% | Direct Carbon Costs | -7.7% | +0.2% | Direct Carbon Costs | -7.2% | -0.6% | Physical Impact | -1.8% | 64.7% | 6°C |

| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's Co | arbon Foo | tprint | | | | Climate Valu | e at Risk | (CVaR) Scenario | Analysis Sco | pe 1 & 2 | | | Alignm | ent metrics |
|--|---|---------------------------------------|-------------------------------------|--|---------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|----------------------|---------------------------------|---------------------------------------|--|--|------------------------------------|--|--|------------------------------------|---------------------------------|--|---|------------------------|
| ond Name | Strategy and Risk Management Framework | The numbers in Scope 1 & 2 Greenhouse | Carbon foo | were recalculate tprint Scope ions Intensity | Data Coverage % | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | | tprint Scope | Data Coverage % | | nsition Scenario I warming 1.5C or be | ·low) | | / Transition Scenario 2C or below) | (Anticipated | | World Scenario | or above) | Science Based Target | Implied t Temperatu |
| | Framework | Greenhouse Gas Emissions | | mensity | for Carbon Footprint fund | Greenhouse Gas Emissions | Greenhouse Gas Emissions | & 3 Total Greenhouse Gas Emissions | - as 4 milss | | for Carbon Footprint fund | -,-micipated | ig 1.3C or be | | amiing | | | , anneiptät | Turning 3C (| | Based Target Initiative (SBTi) Alignment | Rise (ITR) (|
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity | information | Potential Impact of scenario on | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | (%) | |
| | | | | | | | | | | | | Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | | |
| nvesco Euro S A : Series A Life | Limited Alignment | | 61 | 75 75 | 88% | 20 | 548 | 567 567 | 43 | 52 52 | 100% | -1.8% -1.8% | Direct Carbon Costs Direct Carbon Costs | | -1.3% -1.3% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 36.8% | 1.5°C |
| nvesco Japan S A Series A Life | Limited Alignment | | 40 | 53 | 90% | 3 | 53 | 56 | 48 | 95 | 89% | +5.1% | Direct Carbon Costs | | +4% | Direct Carbon Costs | | -1.1% | Physical Impact | | 12.5% | 2.4°C |
| nvesco Japan S A Series L Life | Limited Alignment | 2 | 40 | 53 | 90% | 3 | 53 | 56 | 48 | 95 | 89% | +5.1% | Direct Carbon Costs | -2.5% | +4% | Direct Carbon Costs | -3.7% | -1.1% | Physical Impact | -4.3% | 12.5% | 2.4°C |
| nvesco Man Gro A : Series A Life | Limited Alignment | 36 | 135 | 188 | 93% | 57 | 391 | 447 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | -8.4% | -1.8% | Direct Carbon Costs | -7.9% | -0.7% | Physical Impact | -1.6% | 48.7% | 2.8°C |
| nvesco Man Gro A : Series L Life | Limited Alignment | | 135 | 188 | 93% | 57 | 391 | 447 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 48.7% | 2.8°C |
| Pen Consistent Man B Series Pen Consistent Man D Series | Limited Alignment | | 86 | 150 | 95% | 202 | 3008 | 3211 | 85 85 | 147 | 97% | -2.7% -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.9% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 44.2% | 3.3°C |
| Pension Fram B : Series B Pensions | Limited Alignment | | 66 | 112 | 99% | 153 | 1537 | 1690 | 54 | 87 | 100% | 0% | Direct Carbon Costs | | +0.3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.1% | 1.7°C |
| Pension Fram D : Series D Pensions | Limited Alignment | 176 | 66 | 112 | 99% | 153 | 1537 | 1690 | 54 | 87 | 100% | 0% | Direct Carbon Costs | -5.2% | +0.3% | Direct Carbon Costs | -5.5% | -0.7% | Physical Impact | -1.4% | 66.1% | 1.7°C |
| Perp Int'L Em A : Series A Life | Limited Alignment | 44 | 68 | 126 | 94% | 36 | 481 | 517 | 56 | 111 | 98% | -1.5% | Direct Carbon Costs | -9.0% | -1.2% | Direct Carbon Costs | -9.7% | -0.8% | Physical Impact | -1.9% | 18.7% | 2.7°C |
| Perp Int'L Em A : Series L Life | Limited Alignment | | 68 | 126 | 94% | 36 | 481 | 517 | 56 | 111 | 98% | -1.5% | Direct Carbon Costs | | -1.2% | Direct Carbon Costs | | -0.8% | Physical Impact | | 18.7% | 2.7°C |
| Perp Managed A : Series A Life | Limited Alignment | | 130 | 189 | 95% | 466 | 3565 3565 | 4031 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs Direct Carbon Costs | | -2.3% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 47.1% 47.1% | 2.7°C |
| Perpetual Int'L A : Series A Life | Limited Alignment | | 38 | 143 | 100% | 23 | 257 | 280 | 28 | 111 | 100% | -4.5% | Direct Carbon Costs | | -4.1% | Direct Carbon Costs | | -0.8% | Physical Impact | | 51.0% | 2.4°C |
| Perpetual Int'L A : Series L Life | Limited Alignment | 47 | 38 | 143 | 100% | 23 | 257 | 280 | 28 | 111 | 100% | -4.5% | Direct Carbon Costs | -7.7% | -4.1% | Direct Carbon Costs | -7.8% | -0.8% | Physical Impact | -1.2% | 51.0% | 2.4°C |
| Phoenix Axa Fram Mgd Gth Pn S2 | Limited Alignment | 9 | 35 | 192 | 100% | 5 | 42 | 46 | 19 | 113 | 100% | +2% | Direct Carbon Costs | -2.2% | +0.5% | Direct Carbon Costs | -4.2% | -0.9% | Physical Impact | -1.4% | 70.1% | 1.6°C |
| Phoenix Axa Fram Mgd Gth Pn S7 | Limited Alignment | 9 | 35 | 192 | 100% | 5 | 42 | 46 | 19 | 113 | 100% | +2% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.9% | Physical Impact | | 70.1% | 1.6°C |
| Phoenix F Cash Pen Series CP Phoenix F Managed Growth Series CP | Limited Alignment | 126155 | 112 | 163 | 96% | 76 109754 | 1954 795192 | 2029 904945 | 13 | 143 | 96% | -2.7% | Physical Impact Direct Carbon Costs | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix F Managed Pen (20 60% Shares) Series SP | Fully Aligned Fully Aligned | 700 | 108 | 151 | 94% | 693 | 4182 | 4874 | 102 | 134 | 94% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 52.8% | 3°C |
| Phoenix FTSE All Pn S6 | Fully Aligned | 691 | 96 | 138 | 99% | 638 | 8677 | 9315 | 83 | 105 | 99% | 0% | Direct Carbon Costs | | +0.1% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.5% | 6°C |
| Phoenix FTSE All Pn Sh Tracker S8 | Fully Aligned | 691 | 96 | 138 | 99% | 638 | 8677 | 9315 | 83 | 105 | 99% | 0% | Direct Carbon Costs | -6.5% | +0.1% | Direct Carbon Costs | -6.7% | -0.7% | Physical Impact | -1.9% | 55.5% | 6°C |
| Phoenix FTSE All Pn Sh Tracker Series IG Units | Fully Aligned | 691 | 96 | 138 | 99% | 638 | 8677 | 9315 | 83 | 105 | 99% | 0% | Direct Carbon Costs | | +0.1% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.5% | 6°C |
| Phoenix FTSE All Pn Share Tracker Phoenix NPI Pens Global Care Managed Stk Series 2 | Fully Aligned Limited Alignment | 691 3086 | 96 33 | 138 | 99% | 638 2711 | 8677 41129 | 9315 43840 | 83 28 | 105 | 99% | 0% +3.3% | Direct Carbon Costs Direct Carbon Costs | | +0.1% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact | | 55.5% | 6°C |
| Phoenix NPI Pens Global Care Managea 51k Series 2 | Limited Alignment | | 21 | 45 | 99% | 1916 | 72672 | 74588 | 15 | 35 | 100% | +3.3% | Direct Carbon Costs | | +2.5% | Direct Carbon Costs | | -0.5% | Physical Impact Physical Impact | | 66.5% | 1.5°C |
| Phoenix P Equity: Globe Holding Account Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix P Fixed Int: Globe Holding Accounts Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| Phoenix P International: Globe Holding Accounts Units | | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°C |
| Phoenix P Managed Pen (20 60% Shares) Series IG Phoenix P Managed Pen (20 60% Shares) Series PS | Fully Aligned Fully Aligned | 700 | 108 | 151 | 94% | 693 | 4182 | 4874 | 102 | 134 | 94% | -2.7% -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.1% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 50.0% | 3°C |
| Phoenix P Managed: Globe Holding Account Units | Limited Alignment | - | - | - | - | 76 | 1954 | 2029 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| Phoenix P Money: Globe Holding Account Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix P Property: Globe Holding Account Units | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | | - |
| Phoenix R Managed Life (20 60% Shares) | Fully Aligned | 35 | 107 | 152 | 95% | 34 | 203 | 236 | 102 | 133 | 94% | -2.7% | Direct Carbon Costs | -5.6% | -1.0% | Direct Carbon Costs | -4.2% | -0.4% | Physical Impact | -1.0% | 49.9% | 3°C |
| Phoenix Sustainable Index Asia Pacific ex Japan iquity IG | Fully Aligned | 0 | 76 | 164 | 99% | 0 | 1 | 1 | 77 | 145 | 99% | -2.7% | Direct Carbon Costs | | -3.3% | Direct Carbon Costs | | -2.1% | Physical Impact | | 36.1% | 2.7°C |
| Phoenix Sustainable Index Emerging Market Equity IG Phoenix Sustainable Index European Equity Fund IG | Fully Aligned Fully Aligned | 0 | 102 | 255 77 | 99% | 0 | 1 | 1 | 100 | 230 | 100% | -3.5% +1% | Direct Carbon Costs Direct Carbon Costs | | -3.5% +0.8% | Direct Carbon Costs Direct Carbon Costs | | -2.0% | Physical Impact Physical Impact | | 33.5% 81.5% | 4.7°C 2.2°C |
| Phoenix Sustainable Index Japan Equity Fund IG | Fully Aligned | 0 | 49 | 59 | 100% | 0 | 1 | 2 | 45 | 60 | 100% | -4.8% | Direct Carbon Costs | | -2.7% | Direct Carbon Costs | | -1.3% | Physical Impact | | 57.5% | 1.5°C |
| Phoenix Sustainable Index UK Equity Fund IG | Fully Aligned | 0 | 56 | 99 | 100% | 0 | 1 | 1 | 56 | 83 | 100% | +2.8% | Direct Carbon Costs | -4.0% | +2.7% | Direct Carbon Costs | -4.6% | -0.6% | Physical Impact | -1.9% | 60.9% | 6°C |
| Phoenix Sustainable Index US Equity Fund IG | Fully Aligned | 0 | 24 | 87 | 100% | 0 | 1 | 1 | 19 | 59 | 99% | -1.9% | Direct Carbon Costs | -6.2% | -2.2% | Direct Carbon Costs | -7.3% | -0.9% | Physical Impact | -1.5% | 64.7% | 1.5°C |
| PHX Deposit Life - Crossholding Units | Limited Alignment | - | - | - | - | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX Emerging Companies - Crossholding Units PHX Equity Income Life - Crossholding Units | Limited Alignment Fully Aligned | 103 | 3 <i>7</i> 80 | 118 | 97% | 57 99 | 1305 | 1362 1757 | 33 75 | 112 | 96% | -0.8% +1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.5% +2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Physical Impact Physical Impact | | 56.7% | 2.6°C |
| PHX F Equity: Quoted Prices | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX F Gilt: Quoted Prices | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX F Ind Pens Mgd: Quoted Prices | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX F International: Quoted Prices | Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°C |
| PHX F Living Pens: Pen Protector Phoenix Units PHX F Managed Pen (20 60% shares): Quoted Prices | Fully Aligned Fully Aligned | 3275 700 | 150 | 150 | 100% | 2912 693 | 1757 4182 | 4669 | 142 | 134 | 94% | -8.6% -2.7% | Sovereign Direct Carbon Costs | -8.6% | -2.7% | Sovereign Direct Carbon Costs | -2.7% | -0.1% | Sovereign Physical Impact | -0.1% | 4.5% 50.0% | 1.5°C |
| PHX F Money: Quoted Prices PHX U PHX F | Limited Alignment | - | - | - | - | 76 | 1954 | 2029 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX F Property: Quoted Prices | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | | - | - | - | | - | - | - | - | - |
| PHX Fram Am SM Co: Phoenix Series 1 Units | Limited Alignment | 2 | 9 | 46 | 98% | 1 | 63 | 64 | 5 | 27 | 98% | -0.6% | Direct Carbon Costs | -4.6% | -0.9% | Direct Carbon Costs | -5.5% | -0.8% | Physical Impact | -1.2% | 74.4% | 1.5°C |
| PHX Fram Am SM Co: Phoenix Series 2 Units | Limited Alignment | | 9 | 46 | 98% | 1 | 63 | 64 | 5 | 27 | 98% | -0.6% | Direct Carbon Costs | | -0.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 74.4% | 1.5°C |
| PHX Fram Am SM Co: Phoenix Series 3 Units PHX Fram Am SM Co: Phoenix Series 7 Units | Limited Alignment | | 9 | 46 | 98% | 1 | 63 | 64 | 5 | 27 | 98% | -0.6% | Direct Carbon Costs Direct Carbon Costs | | -0.9% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 74.4% 74.4% | 1.5°C |
| PHX Fram Amer Trd : Phoenix Series 1 Units | Limited Alignment | | 9 | 46 | 98% | 1 | 66 | 67 | 5 | 27 | 98% | -0.6% | Direct Carbon Costs | | -0.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 74.4% | 1.5°C |
| PHX Fram Amer Trd : Phoenix Series 2 Units | Limited Alignment | | 9 | 46 | 98% | 1 | 66 | 67 | 5 | 27 | 98% | -0.6% | Direct Carbon Costs | -4.6% | -0.9% | Direct Carbon Costs | -5.5% | -0.8% | Physical Impact | | 74.4% | 1.5°C |
| PHX Fram Amer Trd : Phoenix Series 3 Units | Limited Alignment | 2 | 9 | 46 | 98% | 1 | 66 | 67 | 5 | 27 | 98% | -0.6% | Direct Carbon Costs | -4.6% | -0.9% | Direct Carbon Costs | -5.5% | -0.8% | Physical Impact | -1.2% | 74.4% | 1.5°C |
| PHX Fram Amer Trd: Phoenix Series 7 Units | Limited Alignment | | 9 | 46 | 98% | 1 | 66 | 67 | 5 | 27 | 98% | -0.6% | Direct Carbon Costs | | -0.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 74.4% | 1.5°C |
| PHX Fram Capital : Phoenix Series 1 Units PHX Fram Capital : Phoenix Series 2 Units | Limited Alignment | | 83 | 115 | 94% | 15 | 246 | 261 | 60 | 89 | 98% | -2.6% -2.6% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 56.1% 56.1% | 6°C |
| PHX Fram Capital : Phoenix Series 2 Units PHX Fram Capital : Phoenix Series 3 Units | Limited Alignment | | 83 | 115 | 94% | 15 | 246 | 261 | 60 | 89 | 98% | -2.6% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 56.1% | 6°C |
| PHX Fram Capital: Phoenix Series 7 Units | Limited Alignment | | 83 | 115 | 94% | 15 | 246 | 261 | 60 | 89 | 98% | -2.6% | Direct Carbon Costs | -8.4% | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 56.1% | 6°C |
| PHX Fram Intl Grow: Phoenix Series 1 Units | Limited Alignment | 9 | 35 | 192 | 100% | 5 | 42 | 46 | 19 | 113 | 100% | +2% | Direct Carbon Costs | -2.2% | +0.5% | Direct Carbon Costs | -4.2% | -0.9% | Physical Impact | -1.4% | 70.1% | 1.6°C |
| PHX Fram Intl Grow: Phoenix Series 3 Units | Limited Alignment | 9 | 35 | 192 | 100% | 5 | 42 | 46 | 19 | 113 | 100% | +2% | Direct Carbon Costs | -2.2% | +0.5% | Direct Carbon Costs | -4.2% | -0.9% | Physical Impact | -1.4% | 70.1% | 1.6°C |
| PHX Fram Jap and Gen: Phoenix Series 1 Units | Limited Alignment | | 78 78 | 89 | 96% | 34 | 1531 1531 | 1565 1565 | 43 | 52 52 | 99% | -2.3% -2.3% | Direct Carbon Costs | | -1.6% | Direct Carbon Costs | | -1.0% | Physical Impact | | 45.3% 45.3% | 1.5°C |
| PHX Fram Jap and Gen : Phoenix Series 2 Units PHX Fram Jap and Gen : Phoenix Series 3 Units | Limited Alignment | | 78 78 | 89 | 96% | 34 | 1531 | 1565 | 43 | 52 52 | 99% | -2.3% | Direct Carbon Costs | | -1.6% -1.6% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 45.3% 45.3% | 1.5°C |
| PHX Fram Jap and Gen : Phoenix Series 7 Units | Limited Alignment | | 78 | 89 | 96% | 34 | 1531 | 1565 | 43 | 52 | 99% | -2.3% | Direct Carbon Costs | | -1.6% | Direct Carbon Costs | | -1.0% | Physical Impact | | 45.3% | 1.5°C |
| PHX Fram Recovery : Phoenix Series 1 Units | Limited Alignment | 22 | 35 | 192 | 100% | 12 | 106 | 118 | 19 | 113 | 100% | +2% | Direct Carbon Costs | -2.2% | +0.5% | Direct Carbon Costs | -4.2% | -0.9% | Physical Impact | -1.4% | 70.1% | 1.6°C |
| PHX Fram Recovery: Phoenix Series 2 Units | Limited Alignment | | 35 | 192 | 100% | 12 | 106 | 118 | 19 | 113 | 100% | +2% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.9% | Physical Impact | | 70.1% | 1.6°C |
| PHX Fram Recovery: Phoenix Series 3 Units | Limited Alignment | | 35 | 192 192 | 100% | 12 | 106 | 118 | 19 | 113 | 100% | +2% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.9% | Physical Impact | | 70.1% 70.1% | 1.6°C |
| PHX Fram Recovery : Phoenix Series 7 Units PHX Fram Spec Man : Phoenix Series 1 Units | Limited Alignment | | 35 | 192 | 99% | 12 529 | 5304 | 118 5833 | 19 54 | 113 87 | 100% | +2% | Direct Carbon Costs Direct Carbon Costs | | +0.5% | Direct Carbon Costs Direct Carbon Costs | | -0.9% | Physical Impact Physical Impact | | 70.1% | 1.6°C |
| PHX Fram Spec Man: Phoenix Series 2 Units | Limited Alignment | | 66 | 112 | 99% | 529 | 5304 | 5833 | 54 | 87 | 100% | 0% | Direct Carbon Costs | | +0.3% | Direct Carbon Costs | | -0.7% | Physical Impact | | 66.1% | 1.7°C |
| PHX Fram Spec Man : Phoenix Series 3 Units | Limited Alignment | | 66 | 112 | 99% | 529 | 5304 | 5833 | 54 | 87 | 100% | 0% | Direct Carbon Costs | -5.2% | +0.3% | Direct Carbon Costs | -5.5% | -0.7% | Physical Impact | -1.4% | 66.1% | 1.7°C |
| PHX Fram Spec Man: Phoenix Series 7 Units | Limited Alignment | 663 | 66 | 112 | 99% | 529 | 5304 | 5833 | 54 | 87 | 100% | 0% | Direct Carbon Costs | -5.2% | +0.3% | Direct Carbon Costs | -5.5% | -0.7% | Physical Impact | -1.4% | 66.1% | 1.7°C |
| PHX GT Capital Tst : Phoenix Series 1 Units | Limited Alignment | | 118 | 160 | 99% | 46 | 457 | 503 | 107 | 141 | 100% | -1.2% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 61.3% | 6°C |
| PHX GT Capital Tst: Phoenix Series 2 Units | Limited Alignment | | 118 | 160 | 99% | 46 | 457 | 503 | 107 | 141 | 100% | -1.2% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | -0.6% | Physical Impact | | 61.3% | 6°C |
| PHX GT Capital Tst: Phoenix Series 3 Units PHX GT Capital Tst: Phoenix Series 7 Units | Limited Alignment | | 118 | 160 | 99% | 46 | 457 457 | 503 | 107 | 141 | 100% | -1.2% -1.2% | Direct Carbon Costs Direct Carbon Costs | | 0% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 61.3% | 6°C |
| PHX GT European : Phoenix Series 1 Units | Limited Alignment | | 267 | 243 | 100% | 208 | 1157 | 1364 | 181 | 154 | 100% | -5.3% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 78.2% | 5.3°C |
| | Limited Alignment | | 267 | 243 | 100% | 208 | 1157 | 1364 | | | | | | | -4.4% | Direct Carbon Costs | | -0.3% | | | | 5.3°C |
| PHX GT European: Phoenix Series 2 Units | Lillilled Alighinelli | 300 | 207 | 240 | 10076 | 200 | 1107 | 1304 | 181 | 154 | 100% | -5.3% | Direct Carbon Costs | -12.470 | -4.470 | Direct Carbon Costs | 11.770 | -0.3 /0 | Physical Impact | -1.1% | 78.2% | J.5 C |

| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's Co | arbon Fool | tprint | | | | Climate Valu | e at Risk | (CVaR) Scenario | Analysis Sco | pe 1 & 2 | | | Alignm | nent metrics |
|--|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|-------------------------------|---------------------------------|---------------------------------------|--|--|------------------------------------|--|--|------------------------------------|---------------------------------|--|-----------------------------------|-------------------------|
| und Name | and Risk Management Framework | Scope 1 & 2 Greenhouse | Carbon foo | otprint Scope | Data Coverage % | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | Carbon foo | tprint Scope ons Intensity | Data Coverage % | | nsition Scenario I warming 1.5C or be | low) | | / Transition Scenario 2C or below) | (Anticipated | | World Scenario | | Science Based Targe | Implied et Temperatu |
| | | Gas Emissions | | | for Carbon Footprint fund | Gas Emissions | Gas Emissions | Greenhouse Gas Emissions | | | for Carbon Footprint fund | | | | | | | | | | Initiative (SBTi) Alignment | Rise (ITR) (|
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity | information | Potential Impact of scenario on | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | (%) | |
| | | (10010) | (red zey zmy | (ICO2C) Ziii) | | (ICO2c) | (ICO2C) | (icoze) | (red 2c) Ziii) | (red ze) zmj | | Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | | |
| PHX GT European: Phoenix Series 7 Units | Limited Alignment | | 267 | 243 | 100% | 208 | 1157 | 1364 | 181 | 154 | 100% | -5.3% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -0.3% | Physical Impact | | 78.2% | 5.3°C |
| PHX GT Far East : Phoenix Series 1 Units PHX GT Far East : Phoenix Series 2 Units | Limited Alignment | | 173 173 | 322 | 100% | 155 | 653 | 808 | 137 | 273 273 | 100% | -6.2% -6.2% | Direct Carbon Costs Direct Carbon Costs | | -5.6% -5.6% | Direct Carbon Costs Direct Carbon Costs | | -1.9% | Physical Impact Physical Impact | | 20.6% | 2.4°C |
| PHX GT Far East: Phoenix Series 3 Units | Limited Alignment | | 173 | 322 | 100% | 155 | 653 | 808 | 137 | 273 | 100% | -6.2% | Direct Carbon Costs | | -5.6% | Direct Carbon Costs | | -1.9% | Physical Impact | | 20.6% | 2.4°C |
| PHX GT Far East: Phoenix Series 7 Units | Limited Alignment | 219 | 173 | 322 | 100% | 155 | 653 | 808 | 137 | 273 | 100% | -6.2% | Direct Carbon Costs | -11.6% | -5.6% | Direct Carbon Costs | -10.8% | -1.9% | Physical Impact | -3.8% | 20.6% | 2.4°C |
| PHX GT Internation : Phoenix Series 1 Units | Limited Alignment | 13 | 49 | 125 | 100% | 10 | 123 | 133 | 31 | 102 | 100% | -4.6% | Direct Carbon Costs | -8.8% | -4.4% | Direct Carbon Costs | -9.0% | -0.9% | Physical Impact | -1.3% | 58.1% | 1.5°C |
| PHX GT Internation : Phoenix Series 2 Units | Limited Alignment | 13 | 49 | 125 | 100% | 10 | 123 | 133 | 31 | 102 | 100% | -4.6% | Direct Carbon Costs | -8.8% | -4.4% | Direct Carbon Costs | -9.0% | -0.9% | Physical Impact | -1.3% | 58.1% | 1.5°C |
| PHX GT Internation: Phoenix Series 3 Units | Limited Alignment | 13 | 49 | 125 | 100% | 10 | 123 | 133 | 31 | 102 | 100% | -4.6% | Direct Carbon Costs | -8.8% | -4.4% | Direct Carbon Costs | -9.0% | -0.9% | Physical Impact | -1.3% | 58.1% | 1.5°C |
| PHX GT Internation : Phoenix Series 7 Units | Limited Alignment | 13 | 49 | 125 | 100% | 10 | 123 | 133 | 31 | 102 | 100% | -4.6% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -0.9% | Physical Impact | | 58.1% | 1.5°C |
| PHX GT Japan and Gen: Phoenix Series 1 Units | Limited Alignment | | 45 | 47 | 100% | 11 | 387 | 397 | 35 | 49 | 98% | -3.0% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -1.0% | Physical Impact | | 52.3% | 2.7°C |
| PHX GT Japan and Gen : Phoenix Series 2 Units PHX GT Japan and Gen : Phoenix Series 7 Units | Limited Alignment Limited Alignment | | 45 | 47 | 100% | 11 | 387 | 397 397 | 35 | 49 | 98% | -3.0% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 52.3% 52.3% | 2.7°C |
| PHX GT Japan and Gen: Phoenix Series 3 Units | Limited Alignment | | 45 | 47 | 100% | 11 | 387 | 397 | 35 | 49 | 98% | -3.0% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -1.0% | Physical Impact | | 52.3% | 2.7°C |
| PHX GT Special Man : Phoenix Series 1 Units | Limited Alignment | 658 | 135 | 188 | 93% | 576 | 3978 | 4555 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | -8.4% | -1.8% | Direct Carbon Costs | -7.9% | -0.7% | Physical Impact | -1.6% | 48.7% | 2.8°C |
| PHX GT Special Man : Phoenix Series 2 Units | Limited Alignment | 658 | 135 | 188 | 93% | 576 | 3978 | 4555 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | -8.4% | -1.8% | Direct Carbon Costs | -7.9% | -0.7% | Physical Impact | -1.6% | 48.7% | 2.8°C |
| PHX GT Special Man: Phoenix Series 3 Units | Limited Alignment | 658 | 135 | 188 | 93% | 576 | 3978 | 4555 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | -8.4% | -1.8% | Direct Carbon Costs | -7.9% | -0.7% | Physical Impact | -1.6% | 48.7% | 2.8°C |
| PHX GT Special Man: Phoenix Series 7 Units | Limited Alignment | 658 | 135 | 188 | 93% | 576 | 3978 | 4555 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | -8.4% | -1.8% | Direct Carbon Costs | -7.9% | -0.7% | Physical Impact | -1.6% | 48.7% | 2.8°C |
| PHX GT US and Generl : Phoenix Series 2 Units | Fully Aligned | 7 | 45 | 165 | 100% | 6 | 62 | 67 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| PHX GT US and Generl: Phoenix Series 7 Units | Fully Aligned | 7 | 45 | 165 | 100% | 6 | 62 | 67 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| PHX H Baring East : Series A Life PHX H Baring East : Series L Life | Limited Alignment Limited Alignment | | 44 | 135 | 90% | 97 | 730 730 | 826 826 | 60 | 158 | 99% | -5.3% -5.3% | Direct Carbon Costs Direct Carbon Costs | | -4.8% -4.8% | Direct Carbon Costs Direct Carbon Costs | | -2.2% | Physical Impact Physical Impact | | 23.3% | 3.8°C |
| PHX H Baring East: Series L Lite | Fully Aligned | 10324 | 112 | 163 | 96% | 9000 | 64941 | 73942 | 99 | 143 | 96% | -5.3% | Direct Carbon Costs Direct Carbon Costs | | -4.8% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 52.7% | 3.8°C |
| PHX H Mult Growth : Series O Mgf | Fully Aligned | 10324 | 112 | 163 | 96% | 9000 | 64941 | 73942 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| PHX H Mult Growth: Series A Mgf | Fully Aligned | 10324 | 112 | 163 | 96% | 9000 | 64941 | 73942 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.7% | 3°C |
| PHX H Opt Inc Dist : Series L Life | Fully Aligned | 1594 | 69 | 106 | 88% | 1472 | 22236 | 23709 | 66 | 98 | 87% | +0.5% | Direct Carbon Costs | -3.7% | +0.8% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.2% | 52.6% | 3.6°C |
| PHX H Opt Inc Dist 2: Series A Life | Limited Alignment | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| PHX H Opt Inc Dist: Series A Life | Fully Aligned | 1594 | 69 | 106 | 88% | 1472 | 22236 | 23709 | 66 | 98 | 87% | +0.5% | Direct Carbon Costs | -3.7% | +0.8% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.2% | 52.6% | 3.6°C |
| PHX H Opt Internat: Series L Life | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.9% | 2.6°C |
| PHX H Opt Internat: Series A Life | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.9% | 2.6°C |
| PHX H Opt Managed : Series L Life PHX H Opt Managed : Series O Life | Fully Aligned Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 108277 | 123225 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 52.8% 52.8% | 3°C |
| PHX H Opt Managed: Series A Life | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| PHX H Opt Property: Series L Life | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| PHX H Opt Property: Series O Life | Fully Aligned | | - | | | | | | | | | - | - | - | - | - | - | | - | - | | - |
| PHX H Opt Property: Series A Life | Fully Aligned | | - | | | | | | | | | - | - | - | - | - | - | | | - | | |
| PHX H Option Money : Series L Life | Limited Alignment | | - | | | 0 | 7 | 7 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H Option Money : Series O Life | Limited Alignment | | - | | | 0 | 7 | 7 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H Option Money: Series A Life | Limited Alignment | | - | | | 0 | 7 | 7 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H Pens Equity: Series 'A' Pensions | , - | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHX H Pens Equity: Series B Pensions | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX H Pens Equity: Series D Pensions PHX H Pens Fix Int : Series | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 419 | 104402 | 111911 | 135 | 105 137 | 97% | -1.2% -4.1% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% 37.9% | 6°C |
| PHX H Pens Fix Int: Series B Pensions | Fully Aligned Fully Aligned | 456 456 | 143 | 146 | 98% | 419 | 395 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign Sovereign | -4.2% -4.2% | -0.7% | Sovereign Sovereign | -0.7% | 0% | Sovereign Sovereign | 0% | 37.9% | 2.1°C |
| PHX H Pens Fix Int: Series D Pensions | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX H Pens Managed : Series A Pensions | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX H Pens Managed: Series B Pensions | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX H Pens Managed: Series D Pensions | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX H Pens Money : Series A Pensions | Limited Alignment | | - | | | 76 | 1954 | 2029 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H Pens Money: Series B Pensions | Limited Alignment | - | - | - | | 76 | 1954 | 2029 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H Pens Money: Series D Pensions | Limited Alignment | - | - | - | | 76 | 1954 | 2029 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H Pens Propert: Series A Pensions | Fully Aligned | - | - | | • | | - | | | | • | - | - | - | - | - | - | - | - | - | - | |
| PHX H Pens Property: Series B Pensions PHX H Pens Property: Series D Pensions | Fully Aligned Fully Aligned | | | | | | | | | | | - | - | - | - | - | | | - | | | |
| PHX H Pension Dep : Series 'A' Pensions | Limited Alignment | | _ | | | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H Pension Dep: Series B Pensions | Limited Alignment | | - | | | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX H Pension Dep: Series D Pensions | Limited Alignment | - | | | - | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX H RLFM Euro : Series L Life | Fully Aligned | 362 | 80 | 102 | 99% | 322 | 3993 | 4315 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| PHX H RLFM Euro: Series A Life | Fully Aligned | 362 | 80 | 102 | 99% | 322 | 3993 | 4315 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| PHX Life Aberd'N Murray Ethical - Crossholding Units | Limited Alignment | | 20 | 112 | 100% | 0 | 3 | 3 | 18 | 106 | 100% | -2.1% | Direct Carbon Costs | | -2.4% | Direct Carbon Costs | | -0.9% | Physical Impact | | 66.2% | 1.5°C |
| PHX Life All Share Tracker - Crossholding Units | | 10 | 96 | 138 | 98% | 8 | 113 | 122 | 83 | 105 | 99% | 0% | Direct Carbon Costs | | +0.1% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.4% | 6°C |
| PHX Life Equity - Crossholding Units | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.2% | 6°C |
| PHX Life European - Crossholding Units PHX Life Far East - Crossholding Units | Fully Aligned Fully Aligned | 362 128 | 49 | 102 | 99% | 322 153 | 3993 1845 | 4315 1998 | 66 | 90 | 100% | -2.8% -5.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% 42.2% | 2.4°C 2°C |
| PHX Life Fixed Interest - Crossholding Units | | 349 | 143 | 146 | 98% | 314 | 292 | 606 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | | 0% | 38.0% | 2.1°C |
| PHX Life Framltn Health - Crossholding Units | Limited Alignment | | 4 | 21 | 99% | 0 | 2 | 2 | 3 | 20 | 98% | -0.5% | Direct Carbon Costs | | -0.6% | Direct Carbon Costs | | -0.8% | Physical Impact | | 56.8% | 1.5°C |
| PHX Life FramItn UK Growth - Crossholding Units | Limited Alignment | 2 | 21 | 48 | 99% | 1 | 35 | 36 | 19 | 39 | 100% | +0.6% | Direct Carbon Costs | -5.7% | +0.8% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -1.7% | 67.3% | 6°C |
| PHX Life Income Dst 1 - Crossholding Units | Fully Aligned | 1594 | 69 | 106 | 88% | 1472 | 22236 | 23709 | 66 | 98 | 87% | +0.5% | Direct Carbon Costs | -3.7% | +0.8% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.2% | 52.6% | 3.6°C |
| PHX Life Income Dst 2 - Crossholding Units | Limited Alignment | - | - | - | - | - | - | - | | - | - | - | - | | - | - | | - | - | - | - | - |
| PHX Life Index Linked - Crossholding Units | Fully Aligned | 47 | 159 | 159 | 100% | 35 | 21 | 56 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | +1.4% | 4.5% | 1.5°C |
| PHX Life International - Crossholding Units | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.9% | 2.6°C |
| PHX Life Japan - Crossholding Units | Fully Aligned | 1701 | 39 | 60 | 100% | 2 | 39 | 41 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | | -4.5% | Direct Carbon Costs | | -1.1% | Physical Impact | | 55.9% | 1.5°C |
| PHX Life Managed - Crossholding Units PHX Life North America - Crossholding Units | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 1573 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| PHX Life North America - Crossholding Units PHX Life North American A | | 152 36 | 45 | 165 | 99% | 30 | 327 | 1573 357 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% -1.0% | Physical Impact Physical Impact | | 58.2% | 1.9°C |
| PHX Life North American L | , , | 36 | 45 | 165 | 99% | 30 | 327 | 357 | 34 | 117 | 100% | -3.2% | Direct Carbon Costs | | -3.3% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.1% | 1.9°C |
| PHX Life oney - Crossholding Units | Limited Alignment | | - | - | - | 0 | 7 | 7 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX Life Pacific Growth - Crossholding Units | Fully Aligned | 1 | 54 | 205 | 99% | 1 | 10 | 11 | 74 | 300 | 99% | -5.1% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -2.1% | Physical Impact | | 34.3% | 2.3°C |
| PHX Life Property - Crossholding Units | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | - | | - | - |
| PHX Life UK Leader Fund - Crossholding Units | Fully Aligned | 387 | 102 | 142 | 99% | 316 | 4431 | 4748 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| PHX Life UK Smaller Companies - Crossholding Units | Limited Alignment | 2 | 37 | 87 | 97% | 1 | 22 | 23 | 33 | 43 | 96% | -0.8% | Direct Carbon Costs | -7.8% | -0.5% | Direct Carbon Costs | -8.3% | -0.3% | Physical Impact | -1.1% | 56.5% | 1.9°C |
| PHX Life Worldwide Bond - Crossholding Units | Fully Aligned | 21 | 261 | 261 | 96% | 20 | 7 | 27 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.1% | 1.5°C |
| PHX Managed Life (20 60% Shares) - Crossholding Jnits | Fully Aligned | 35 | 107 | 152 | 95% | 34 | 203 | 236 | 102 | 133 | 94% | -2.7% | Direct Carbon Costs | -5.6% | -1.0% | Direct Carbon Costs | -4.2% | -0.4% | Physical Impact | | 49.9% | 3°C |
| | Limited Alignment | 64 | 37 | 87 | 97% | 57 | 1305 | 1362 | 33 | 44 | 96% | -0.8% | Direct Carbon Costs | -7.8% | -0.5% | Direct Carbon Costs | -8.3% | -0.3% | Physical Impact | -1.1% | 56.7% | 2.6°C |
| PHX Opt Emerg Co: Series A Life | | | | | | | | | | | | | | | | | | | | | | |
| PHX Opt Emerg Co: Series A Life PHX Opt Emerg Co: Series L Life PHX Opt High Yield : Series A Life | Limited Alignment | 64 349 | 37 143 | 87 146 | 97% 98% | 57 314 | 1305 292 | 1362 606 | 33 136 | 137 | 96% 98% | -0.8% -4.1% | Direct Carbon Costs Sovereign | -7.8% -4.2% | -0.5% | Direct Carbon Costs Sovereign | -8.3% -0.7% | -0.3% 0% | Physical Impact Sovereign | -1.1% | 56.7% 38.0% | 2.6°C 2.1°C |

| Fund Identifiers | Governance, Strategy | | ous Year's n these columns | | | | Curre | ent Year's Co | arbon Foot | print | | | | Climate Valu | e at Risk | (CVaR) Scenario | o Analysis Sco | pe 1 & 2 | | | Alignme | ent metrics |
|--|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|----------------------|---------------------------------|---------------------------------------|---|--|------------------------------------|--|--|------------------------|---------------------------------|--|-----------------------------------|------------------------|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse | Carbon foo | | Data | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | Carbon foot | tprint Scope | Data Coverage % | | insition Scenario d warming 1.5C or be | ·low) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenario | | Science Based Target | Implied t Temperatu |
| | Trumework | Gas Emissions | | | for Carbon Footprint fund | Gas Emissions | Gas Emissions | Greenhouse Gas Emissions | | | for Carbon Footprint fund | ,, | | | | | | , | | | Initiative (SBTi) Alianment | Rise (ITR) (|
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity | information | Potential Impact of scenario on | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | (%) | |
| | | (10020) | (reoze) zmj | (red 2c) Zmj | | (10020) | (ICO2C) | (ICO2C) | (red zer zin) | (red ze) zmj | | Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | | |
| PHX Opt High Yield: Series O Life PHX Option Deposit: Series A Life | Fully Aligned Limited Alignment | 349 | 143 | 146 | 98% | 314 | 292 52 | 606 54 | 136 13 | 137 | 98% | -4.1% 0.0% | Sovereign Physical Impact | -4.2% | -0.7% | Sovereign Physical Impact | -0.7% | 0% | Sovereign Physical Impact | 0% | 38.0% 4.5% | 2.1°C |
| PHX Option Deposit : Series L Life | Limited Alignment | - | - | - | - | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX Option Deposit: Series O Life | Limited Alignment | - | | - | | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX Option Equity: Series L Life | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.2% | 6°C |
| PHX Option Equity: Series O Life | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.2% | 6°C |
| PHX Option Equity: Series A Life | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 342 | 36250 355 | 13 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% 0.0% | -0.3% | Direct Carbon Costs | -7.1% 0.0% | -0.6% | Physical Impact | | 55.2% | 6°C |
| PHX P Building Soc: Phoenix Series 1 Units PHX P Building Soc: Phoenix Series 2 Units | Limited Alignment | - | | - | | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX P Building Soc: Phoenix Series 7 Units | Limited Alignment | - | | - | | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX P Building Soc: Phoenix Series 3 Units | Limited Alignment | - | | - | - | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX P Building Soc: Phoenix Series 4 Units | Limited Alignment | - | | - | | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX P Deposit : Phoenix Series 5S Units PHX P Deposit : Phoenix Series 6 Units | Limited Alignment | - | - | - | - | 13 | 342 | 355 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| PHX P Deposit: Phoenix Series 7 Units | Limited Alignment | | | | | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX P Deposit : Phoenix Series 8 Units | Limited Alignment | | - | - | - | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX P Deposit : Phoenix Series IG Units | Limited Alignment | - | - | - | - | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX P Deposit: Pension Solutions Units | Limited Alignment | - | - | - | - | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX P Deposit: Phoenix Series 1 Units | Limited Alignment | | - | - | - | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX P Deposit: Phoenix Series 2 Units PHX P Deposit: Phoenix Series 3 Units | Limited Alignment | | | - | | 13 | 342 | 355 355 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| PHX P Equity: Phoenix Series 2 Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX P Equity: Phoenix Series 6 Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHX P Equity: Phoenix Series 7 Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX P Equity Inc : Phoenix Series 7 Units | Fully Aligned | 460 | 80 | 118 | 100% | 429 | 7200 | 7629 7629 | 75 75 | 112 | 100% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 66.1% | 6°C |
| PHX P Equity Inc: Phoenix Series 1 Units PHX P Equity Inc: Phoenix Series 8 Units | Fully Aligned Fully Aligned | 460 | 80 | 118 | 100% | 429 | 7200 7200 | 7629 7629 | 75 75 | 112 | 100% | +1.8% | Direct Carbon Costs Direct Carbon Costs | | +2% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 66.1% | 6°C |
| PHX P Equity Incs: Pension Solutions Units | Fully Aligned | 460 | 80 | 118 | 100% | 429 | 7200 | 7629 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 66.1% | 6°C |
| PHX P Equity Incs: Phoenix Series IG Units | Fully Aligned | 460 | 80 | 118 | 100% | 429 | 7200 | 7629 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | -5.7% | +2% | Direct Carbon Costs | -5.6% | -0.6% | Physical Impact | -2.0% | 66.1% | 6°C |
| PHX P Equity: Pension Solutions Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX P Equity: Phoenix Series 1 Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX P Equity: Phoenix Series 3 Units PHX P Equity: Phoenix Series 4 Units | Fully Aligned Fully Aligned | 8479 | 96 96 | 139 | 99% | 7509 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.3% 55.3% | 6°C |
| PHX P Equity: Phoenix Series 5 Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX P Equity: Phoenix Series 8 Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHX P Equity: Phoenix Series IG Units | Fully Aligned | 8479 | 96 | 139 | 99% | 7509 | 104402 | 111911 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.3% | 6°C |
| PHX P European: Pension Solutions Units | Fully Aligned | 547 | 80 | 102 | 99% | 475 | 5894 | 6369 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| PHX P European: Phoenix Series 8 Units PHX P European: Phoenix Series IG Units | Fully Aligned Fully Aligned | 547 | 80 | 102 | 99% | 475 475 | 5894 5894 | 6369 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| PHX P Far East: Pension Solutions Units | Fully Aligned | 118 | 49 | 156 | 100% | 151 | 1811 | 1962 | 65 | 224 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| PHX P Far East: Phoenix Series 1 Units | Fully Aligned | 118 | 49 | 156 | 100% | 151 | 1811 | 1962 | 65 | 224 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.2% | 2°C |
| PHX P Far East: Phoenix Series 8 Units | Fully Aligned | 118 | 49 | 156 | 100% | 151 | 1811 | 1962 | 65 | 224 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.2% | 2°C |
| PHX P Far East: Phoenix Series IG Units | Fully Aligned | 118 | 49 | 156 | 100% | 151 | 1811 | 1962 | 65 | 224 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| PHX P Fixed Int : Phoenix Series 2 Units PHX P Fixed Int : Phoenix Series 6 Units | Fully Aligned Fully Aligned | 456 456 | 143 | 146 | 98% | 419 | 395 395 | 813 | 135 | 13 <i>7</i> | 97% | -4.1% -4.1% | Sovereign Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% 37.9% | 2.1°C |
| PHX P Fixed Int : Phoenix Series 7 Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX P Fixed Int: Pension Solutions Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX P Fixed Int: Phoenix Series 1 Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX P Fixed Int: Phoenix Series 3 Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX P Fixed Int: Phoenix Series 4 Units PHX P Fixed Int: Phoenix Series 5 Units | Fully Aligned Fully Aligned | 456 456 | 143 | 146 | 98% | 419 | 395 395 | 813 | 135 | 13 <i>7</i> | 97% | -4.1% -4.1% | Sovereign Sovereign | -4.2% | -0.7% | Sovereign Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% 37.9% | 2.1°C |
| PHX P Fixed Int: Phoenix Series 8 Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX P Fixed Int: Phoenix Series IG Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX P Index Linked: Phoenix Series 6 Units | Fully Aligned | 134 | 159 | 159 | 100% | 101 | 59 | 160 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | +1.4% | 4.5% | 1.5°C |
| PHX P Index Linked: Phoenix Series 7 Units | Fully Aligned | 134 | 159 | 159 | 100% | 101 | 59 | 160 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | | 4.5% | 1.5°C |
| PHX P Index Linked: Pension Solutions Units PHX P Index Linked: Phoenix Series 1 Units | Fully Aligned Fully Aligned | 134 | 159 | 159 | 100% | 101 | 59 59 | 160 | 148 | 148 | 89% | -6.0% -6.0% | Sovereign Sovereign | -6.0% | -0.1% -0.1% | Sovereign Sovereign | -0.1% | +1.4% | Physical Impact | | 4.5% | 1.5°C |
| PHX P Index Linked: Phoenix Series 8 Units | Fully Aligned Fully Aligned | 134 | 159 | 159 | 100% | 101 | 59 | 160 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | | 4.5% | 1.5°C |
| PHX P Index Linked: Phoenix Series IG Units | Fully Aligned | 134 | 159 | 159 | 100% | 101 | 59 | 160 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | | 4.5% | 1.5°C |
| PHX P International : Phoenix Series 2 Units | Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.6% | 2.6°C |
| PHX P International: Phoenix Series 6 Units | Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°C |
| PHX P International: Phoenix Series 7 Units PHX P International: Pension Solutions Units | Fully Aligned Fully Aligned | 1773 1773 | 59 59 | 144 | 99% | 1669 | 18850 18850 | 20518 | 55 55 | 141 | 99% | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -2.9% -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.0% -1.0% | Physical Impact Physical Impact | | 56.6% | 2.6°C |
| PHX P International: Pension Solutions Units PHX P International: Phoenix Series 1 Units | Fully Aligned Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 56.6% | 2.6°C |
| PHX P International: Phoenix Series 3 Units | Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°C |
| PHX P International: Phoenix Series 4 Units | Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.6% | 2.6°C |
| PHX P International: Phoenix Series 5 Units | Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°C |
| PHX P International: Phoenix Series 8 Units | Fully Aligned | 1773 | 59 | 144 | 99% | 1669 | 18850 18850 | 20518 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°C |
| PHX P International: Phoenix Series IG Units PHX P Managed : Phoenix Series 2 Units | Fully Aligned Fully Aligned | 1773 | 59 112 | 163 | 99% | 1669 | 18850 795192 | 20518 904945 | 55 99 | 141 | 99% | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -2.9% -1.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 56.6% | 2.6°C |
| PHX P Managed: Phoenix Series 6 Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| PHX P Managed : Phoenix Series 7 Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX P Managed: Pension Solutions Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX P Managed: Phoenix Series 1 Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| PHX P Managed: Phoenix Series 3 Units PHX P Managed: Phoenix Series 4 Units | Fully Aligned | 126155 126155 | 112 | 163 | 96% | 109754 109754 | 795192 795192 | 904945 904945 | 99 | 143 | 96% | -2.7% -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% 52.8% | 3°C |
| PHX P Managed: Phoenix Series 4 Units PHX P Managed: Phoenix Series 5 Units | Fully Aligned Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 795192 | 904945 | 99 | 143 | 96% | -2.7% -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 52.8% | 3°C |
| PHX P Managed: Phoenix Series 8 Units | Fully Aligned | 126155 | 112 | | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| PHX P Managed: Phoenix Series IG Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX P Pens Protect: Pension Solutions Units | Fully Aligned | 3275 | 150 | 150 | 100% | 2912 | 1757 | 4669 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | Sovereign | -0.1% | 4.5% | 1.5°C |
| PHX P Property: Phoenix Series 2 Units | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| PHX P Property: Phoenix Series 6 Units PHX P Property: Phoenix Series 7 Units | Fully Aligned Fully Aligned | | - | | | | - | - | | | | - | • | - | • | - | - | - | - | | - | |
| PHX P Property: Phoenix Series 7 Units PHX P Property: Pension Solutions Units | Fully Aligned Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | - |
| PHX P Property: Phoenix Series 1 Units | Fully Aligned | - | - | - | - | - | - | - | - | - | | - | - | - | - | - | - | - | - | - | - | - |
| PHX P Property: Phoenix Series 3 Units | Fully Aligned | - | - | - | | | - | - | - | - | - | - | - | - | - | - | - | - | - | | - | |

| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's Co | arbon Foo | tprint | | | | Climate Valu | e at Risk | (CVaR) Scenario | Analysis Sco | ope 1 & 2 | | | Alignm | ent metrics |
|---|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|---------------------------------------|--|--|------------------------------------|--|--|------------------------------------|---------------------------------|--|-----------------------------------|----------------------|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse | Carbon foo | otprint Scope ions Intensity | Data Coverage % | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | | tprint Scope ions Intensity | | | nsition Scenario I warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenario | | Science Based Targe | Implied Temperatu |
| | | Gas Emissions | | | for Carbon Footprint fund | Gas Emissions | Gas Emissions | Greenhouse Gas Emissions | | | for Carbon Footprint fund | | | | | | | | | | Initiative (SBTi) Alignment | Rise (ITR) (|
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Potential Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | (%) | |
| | | | | | | | | | | | | Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | on Value (%) | | & Abatement (%) | | |
| PHX P Property: Phoenix Series 4 Units PHX P Property: Phoenix Series 5 Units | Fully Aligned Fully Aligned | - | | - | | - | - | - | - | - | - | - | - | - | - | - | | - | - | - | - | - |
| PHX P Property: Phoenix Series 8 Units | Fully Aligned | - | - | | | - | - | - | - | - | - | | - | - | - | - | | - | - | - | - | - |
| PHX P Property: Phoenix Series IG Units | Fully Aligned | - | - | | | - | - | - | - | - | - | - | - | - | - | - | - | | - | - | - | - |
| PHX P UK Leader: Pension Solutions Units | Fully Aligned | 288 | 102 | 142 | 99% | 244 | 3421 | 3665 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| PHX P UK Leader: Phoenix Series 8 Units | Fully Aligned | 288 | 102 | 142 | 99% | 244 | 3421 | 3665 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| PHX P Worldwide Bd : Phoenix Series 7 Units PHX P Worldwide Bd: Phoenix Series 1 Units | Fully Aligned | 8 | 261 | 261 | 96% | 6 | 2 | 8 | 257 257 | 257 257 | 95% 95% | -4.9% -4.9% | Sovereign | -4.9% -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.2% | 1.5°C |
| PHX Pen Aberdeen Murray Ethical - Crossholding Units | Fully Aligned Limited Alignment | | 20 | 112 | 100% | 1 | 20 | 21 | 18 | 106 | 100% | -4.9% | Sovereign Direct Carbon Costs | | -0.6% | Sovereign Direct Carbon Costs | | -0.2% | Sovereign Physical Impact | | 66.2% | 1.5°C |
| PHX Pen All Share Tracker - Crossholding Units | Fully Aligned | 691 | 96 | 138 | 99% | 638 | 8677 | 9315 | 83 | 105 | 99% | 0% | Direct Carbon Costs | -6.5% | +0.1% | Direct Carbon Costs | -6.7% | -0.7% | Physical Impact | | 55.5% | 6°C |
| PHX Pen B Gifford - Crossholding Units | Limited Alignment | 2 | 83 | 132 | 97% | 2 | 12 | 14 | 66 | 112 | 98% | -2.8% | Direct Carbon Costs | -7.5% | -2.4% | Direct Carbon Costs | -7.5% | -0.7% | Physical Impact | -1.4% | 47.6% | 2.7°C |
| PHX Pen Deposit - Crossholding Units | Limited Alignment | - | - | | | 13 | 342 | 355 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX Pen Equity - Crossholding Units PHX Pen Equity Income - Crossholding Units | Fully Aligned | 8479 460 | 96 | 139 | 99% | 7509 429 | 104402 7200 | 111911 | 75 | 105 | 100% | -1.2% +1.8% | Direct Carbon Costs | | -0.3% +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| PHX Pen European - Crossholding Units | Fully Aligned Fully Aligned | 547 | 80 | 102 | 99% | 475 | 5894 | 7629 6369 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| PHX Pen Far East - Crossholding Units | Fully Aligned | 118 | 49 | 156 | 100% | 151 | 1811 | 1962 | 65 | 224 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| PHX Pen Fixed Interest - Crossholding Units | Fully Aligned | 456 | 143 | 146 | 98% | 419 | 395 | 813 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| PHX Pen Frm HIth - Crossholding Units | Limited Alignment | 0 | 4 | 21 | 99% | 0 | 2 | 2 | 3 | 20 | 98% | -0.5% | Direct Carbon Costs | -6.2% | -0.6% | Direct Carbon Costs | -8.3% | -0.8% | Physical Impact | -1.3% | 56.8% | 1.5°C |
| PHX Pen Frm UK G - Crossholding Units | Limited Alignment | | 21 | 48 | 99% | 0 | 5 | 5 | 19 | 39 | 100% | +0.6% | Direct Carbon Costs | | +0.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 67.3% | 6°C |
| PHX Pen Index Linked - Crossholding Units PHX Pen International - Crossholding Units | Fully Aligned Fully Aligned | 134 | 159 59 | 159 | 99% | 1669 | 18850 | 160 20518 | 148 55 | 148 | 99% | -6.0% | Sovereign Direct Carbon Costs | -6.0% -8.5% | -0.1% | Sovereign Direct Carbon Costs | -0.1% | +1.4% | Physical Impact Physical Impact | | 4.5% 56.6% | 1.5°C 2.6°C |
| PHX Pen Long Dated Bond - Crossholding Series | Fully Aligned | 718 | 150 | 150 | 100% | 691 | 418 | 1109 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | Sovereign | -0.1% | 4.5% | 1.5°C |
| PHX Pen Managed - Crossholding Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX Pen Mixed - Crossholding Units | Fully Aligned | 126155 | 112 | 163 | 96% | 109754 | 795192 | 904945 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.6% | Physical Impact | | 52.8% | 3°C |
| PHX Pen Money - Crossholding Units | Limited Alignment | | - | 145 | 100% | 76 | 1954 | 2029 | 13 | 14 | 48% | 0.0% | Physical Impact Direct Carbon Costs | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX Pen North America - Crossholding Units PHX Pen North American Fund | Fully Aligned Fully Aligned | 7 | 45 | 165 | 100% | 6 | 62 | 67 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.2% | 1.9°C |
| PHX Pen North American Series 3 | Fully Aligned | 7 | 45 | 165 | 100% | 6 | 62 | 67 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| PHX Pen Perpetual B : Series B Pensions | Limited Alignment | 927 | 130 | 189 | 95% | 729 | 5572 | 6300 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | -9.2% | -2.3% | Direct Carbon Costs | -9.0% | -0.8% | Physical Impact | -1.8% | 47.1% | 2.7°C |
| PHX Pen Perpetual D : Series D Pensions | Limited Alignment | 927 | 130 | 189 | 95% | 729 | 5572 | 6300 | 103 | 147 | 96% | -3.1% | Direct Carbon Costs | -9.2% | -2.3% | Direct Carbon Costs | -9.0% | -0.8% | Physical Impact | -1.8% | 47.1% | 2.7°C |
| PHX Pen Property - Crossholding Units | Fully Aligned | - 0075 | - | - | - | - | | - | - | - | - | - | | - | - 270/ | - | - 20/ | - 0.10/ | - | - | - 4.50/ | - |
| PHX Pen Protector Fund - Crossholding Units PHX Pen Worldwide Bond - Crossholding Units | Fully Aligned Fully Aligned | 3275 | 150 59 | 150 | 99% | 2912 | 1757 | 1352 | 142 54 | 142 | 99% | -8.6% | Sovereign Direct Carbon Costs | -8.6% -8.5% | -2.7% -2.9% | Sovereign Direct Carbon Costs | -2.7% | -0.1% | Sovereign Physical Impact | -0.1% | 4.5% 56.8% | 1.5°C 2.6°C |
| PHX R All Shr Trkr: Unisure Lifestyle Bond | Fully Aligned | 10 | 96 | 138 | 98% | 8 | 113 | 122 | 83 | 105 | 99% | 0% | Direct Carbon Costs | | +0.1% | Direct Carbon Costs | | -0.7% | Physical Impact | | 55.4% | 6°C |
| PHX R Deposit Fund: Unisure Lifestyle Bond | Limited Alignment | - | - | - | | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX R Equity Fund: Unisure Lifestyle Bond | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.2% | 6°C |
| PHX R Equity Incme: Unisure Lifestyle Bond | Fully Aligned | 103 | 80 | 118 | 100% | 99 | 1658 | 1757 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 66.1% | 6°C |
| PHX R European Fnd: Unisure Lifestyle Bond PHX R Far East Fnd: Unisure Lifestyle Bond | Fully Aligned Fully Aligned | 362 128 | 49 | 102 | 99% | 153 | 3993 1845 | 4315 1998 | 66 | 90 | 100% | -2.8% -5.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% 42.2% | 2.4°C 2°C |
| PHX R Fixed Int Fd: Unisure Lifestyle Bond | Fully Aligned | 349 | 143 | 146 | 98% | 314 | 292 | 606 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| PHX R Income Dst 1 : Unisure Lifestyle Bond | Fully Aligned | 1594 | 69 | 106 | 88% | 1472 | 22236 | 23709 | 66 | 98 | 87% | +0.5% | Direct Carbon Costs | -3.7% | +0.8% | Direct Carbon Costs | -3.5% | -0.4% | Physical Impact | -1.2% | 52.6% | 3.6°C |
| PHX R Income Dst 2: Unisure Lifestyle Bond | Limited Alignment | - | - | | | - | | | | - | - | - | | - | - | - | - | | | - | - | - |
| PHX R International: Unisure Lifestyle Bond | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.9% | 2.6°C |
| PHX R Japan Growth: Unisure Lifestyle Bond PHX R Life Aberd'N Murray Ethical | Fully Aligned Limited Alignment | 0 | 20 | 112 | 100% | 0 | 39 | 3 | 50 18 | 106 | 100% | -7.0% -2.1% | Direct Carbon Costs Direct Carbon Costs | | -4.5% -2.4% | Direct Carbon Costs Direct Carbon Costs | | -1.1% | Physical Impact Physical Impact | | 55.9% | 1.5°C |
| PHX R Life Extra: Unisure Lifestyle Bond | Limited Alignment | | 92 | 145 | 54% | 27 | 341 | 368 | 76 | 95 | 58% | -0.7% | Direct Carbon Costs | | -0.4% | Direct Carbon Costs | | 0% | Physical Impact | | 38.0% | 2.1°C |
| PHX R Life Framitn Health | Limited Alignment | 0 | 4 | 21 | 99% | 0 | 2 | 2 | 3 | 20 | 98% | -0.5% | Direct Carbon Costs | -6.2% | -0.6% | Direct Carbon Costs | -8.3% | -0.8% | Physical Impact | -1.3% | 56.8% | 1.5°C |
| PHX R Life Framitn UK Growth | Limited Alignment | 2 | 21 | 48 | 99% | 1 | 35 | 36 | 19 | 39 | 100% | +0.6% | Direct Carbon Costs | -5.7% | +0.8% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -1.7% | 67.3% | 6°C |
| PHX R Life Hi Inc: Unisure Lifestyle Bond | Fully Aligned | 1 | 54 | 89 | 76% | 0 | 6 | 6 | 54 | 78 | 75% | -1.0% | Direct Carbon Costs | | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| PHX R Life Max Inc: Unisure Lifestyle Bond PHX R Managed Fund: Unisure Lifestyle Bond | Limited Alignment Fully Aligned | 17914 | 119 | 181 | 45% 96% | 14948 | 108277 | 123225 | 90 | 105 | 51% 96% | -0.6% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 37.9% 52.8% | 2.1°C |
| PHX R N America Fd: Unisure Lifestyle Bond | Fully Aligned | 152 | 45 | 165 | 99% | 131 | 1442 | 1573 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| PHX R Pacific Grow: Unisure Lifestyle Bond | Fully Aligned | 1 | 54 | 205 | 99% | 1 | 10 | 11 | 74 | 300 | 99% | -5.1% | Direct Carbon Costs | -10.4% | -4.4% | Direct Carbon Costs | -9.5% | -2.1% | Physical Impact | -3.5% | 34.3% | 2.3°C |
| PHX R Pen Aberdeen Murray Ethical | Limited Alignment | 1 | 20 | 112 | 100% | 1 | 20 | 21 | 18 | 106 | 100% | -2.1% | Direct Carbon Costs | -6.5% | -2.4% | Direct Carbon Costs | -7.2% | -0.9% | Physical Impact | -1.3% | 66.2% | 1.5°C |
| PHX R Pen B Giffrd : Pension Solutions Units | Limited Alignment | | 83 | 132 | 97% | 2 | 12 | 14 | 66 | 112 | 98% | -2.8% | Direct Carbon Costs | | -2.4% | Direct Carbon Costs | | -0.7% | Physical Impact | | 47.6% | 2.7°C |
| PHX R Pen Frm HIth: Pension Solutions Units PHX R Pen Frm UK G: Pension Solutions Units | Limited Alignment | | 21 | 48 | 99% | 0 | 5 | 5 | 3 | 20 39 | 98% | -0.5% +0.6% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact | | 56.8% | 1.5°C 6°C |
| PHX R Pen Frm UK G: Pension Solutions Units PHX R Property Fnd: Unisure Lifestyle Bond | Fully Aligned | | | - | - 70 | | | - | - | - | - | - | - | - | - 5.0 /6 | - | - | - | - | -1./% | - | - |
| PHX R UK Leader Fd: Unisure Lifestyle Bond | Fully Aligned | 387 | 102 | 142 | 99% | 316 | 4431 | 4748 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| PHX R UK Sml Com: Unisure Lifestyle Bond | Limited Alignment | 2 | 37 | 87 | 97% | 1 | 22 | 23 | 33 | 43 | 96% | -0.8% | Direct Carbon Costs | -7.8% | -0.5% | Direct Carbon Costs | -8.3% | -0.3% | Physical Impact | -1.1% | 56.5% | 1.9°C |
| PHX S Abbey Natl: Phoenix Series 3 Units | Limited Alignment | | - | - | - | 0 | 10 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX S Abbey Natl: Phoenix Series 4 Units PHX S Deposit: Phoenix Series 1 Units | Limited Alignment | | | | | 2 | 10 52 | 11 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| PHX S Deposit : Phoenix Series 1 Units PHX S Deposit: Phoenix Series 2 Units | Limited Alignment | | | - | | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| PHX S Deposit: Phoenix Series 3S Units | Limited Alignment | | - | - | - | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX S Deposit: Phoenix Series 4 Units | Limited Alignment | - | - | - | - | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX S Deposit: Phoenix Series 4S Units | Limited Alignment | - | - | | | 2 | 52 | 54 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX S Deposit: Phoenix Series S3 Units PHX S Deposit: Phoenix Series S4 Units | Limited Alignment | | - | - | | 2 | 52 52 | 54 54 | 13 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| PHX S Deposit: Phoenix Series 54 Units PHX S Equity Inc: Phoenix Series 1 Units | Limited Alignment Fully Aligned | 103 | 80 | 118 | 100% | 99 | 1658 | 1757 | 75 | 112 | 100% | +1.8% | Physical Impact Direct Carbon Costs | | +2% | Physical Impact Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 66.1% | 6°C |
| PHX S Equity Inc: Phoenix Series 2 Units | Fully Aligned | 103 | 80 | 118 | 100% | 99 | 1658 | 1757 | 75 | 112 | 100% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 66.1% | 6°C |
| PHX S Equity: Phoenix Series 1 Units | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.2% | 6°C |
| PHX S Equity: Phoenix Series 2 Units | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.2% | 6°C |
| PHX S Equity: Phoenix Series 3 Units | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.2% | 6°C |
| PHX S Equity: Phoenix Series 3S Units PHX S Equity: Phoenix Series 4 Units | Fully Aligned Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 33818 | 36250 36250 | 89 | 105 | 100% | -1.2% -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.2% 55.2% | 6°C |
| PHX S Equity: Phoenix Series S3 Units | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.2% | 6°C |
| PHX S European : Phoenix Series 1 Units | Fully Aligned | 362 | 80 | 102 | 99% | 322 | 3993 | 4315 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| PHX S European: Phoenix Series 2 Units | Fully Aligned | 362 | 80 | 102 | 99% | 322 | 3993 | 4315 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| PHX S Far East: Phoenix Series 1 Units | Fully Aligned | 128 | 49 | 156 | 100% | 153 | 1845 | 1998 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| PHX S Far East: Phoenix Series 2 Units | Fully Aligned | 128 | 49 | 156 | 100% | 153 | 1845 | 1998 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| PHX S Fixed Int : Phoenix Series 1 Units PHX S Fixed Int: Phoenix Series 2 Units | Fully Aligned Fully Aligned | 349 | 143 | 146 | 98% | 314 | 292 | 606 | 136 | 137 137 | 98% | -4.1% -4.1% | Sovereign Sovereign | -4.2% -4.2% | -0.7% | Sovereign Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| PHX S Fixed Int: Phoenix Series 3 Units | Fully Aligned | 349 | 143 | 146 | 98% | 314 | 292 | 606 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| PHX S Fixed Int: Phoenix Series 4 Units | Fully Aligned | 349 | 143 | 146 | 98% | 314 | 292 | 606 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| PHX S Index Linked: Phoenix Series 1 Units | Fully Aligned | 47 | 159 | 159 | 100% | 35 | 21 | 56 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | +1.4% | 4.5% | 1.5°C |

| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's Co | arbon Foo | tprint | | | | Climate Valu | ue at Risk | (CVaR) Scenari | o Analysis Sc | ope 1 & 2 | 2 | | Alignme | ent metrics |
|---|-------------------------------------|---|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|------------|--|--|-----------|------------------------------------|--|--|--|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | | otprint Scope iions Intensity | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | tprint Scope ions Intensity | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | elow) | | ly Transition Scenario 2C or below) | o (Anticipated | | e World Scenario ted Warming 3C | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| PHX S Index Linked: Phoenix Series 2 Units | Fully Aligned | 47 | 159 | 159 | 100% | 35 | 21 | 56 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | +1.4% | 4.5% | 1.5°C |
| PHX S International: Phoenix Series 1 Units | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.9% | 2.6°C |
| PHX S International: Phoenix Series 2 Units | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.9% | 2.6°C |
| PHX S International: Phoenix Series 3 Units | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.9% | 2.6°C |
| PHX S International: Phoenix Series 4 Units | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.9% | 2.6°C |
| PHX S Managed : Phoenix Series 1 Units | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX S Managed: Phoenix Series 2 Units | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX S Managed: Phoenix Series 3 Units | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX S Managed: Phoenix Series 4S Units | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX S Managed: Phoenix Series 5 Units | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX S Managed: Phoenix Series S4 Units | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX S Nrth America : Phoenix Series 1 Units | Fully Aligned | 152 | 45 | 165 | 99% | 131 | 1442 | 1573 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| PHX S Nrth America: Phoenix Series 2 Units | Fully Aligned | 152 | 45 | 165 | 99% | 131 | 1442 | 1573 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| PHX S Property : Phoenix Series 1 Units | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| PHX S Property: Phoenix Series 2 Units | Fully Aligned | - | | - | - | - | - | - | | - | - | | - | - | - | - | - | - | - | - | - | - |
| PHX S Property: Phoenix Series 3 Units | Fully Aligned | - | | | - | - | - | - | - | - | - | | - | - | - | - | - | - | - | - | - | - |
| PHX S Property: Phoenix Series 4 Units | Fully Aligned | - | | - | - | - | - | - | | - | - | | - | - | - | - | - | - | - | - | - | - |
| PHX S UK Leader: Phoenix Series 2 Units | Fully Aligned | 387 | 102 | 142 | 99% | 316 | 4431 | 4748 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| PHX S Worldwide Bd : Phoenix Series 1 Units | Fully Aligned | 21 | 261 | 261 | 96% | 20 | 7 | 27 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.1% | 1.5°C |
| PHX S Worldwide Bd: Phoenix Series 2 Units | Fully Aligned | 21 | 261 | 261 | 96% | 20 | 7 | 27 | 258 | 258 | 96% | -4.9% | Sovereign | -4.9% | -0.6% | Sovereign | -0.6% | -0.2% | Sovereign | -0.2% | 4.1% | 1.5°C |
| PHX U Equity: Quoted Prices | Fully Aligned | 2693 | 96 | 139 | 99% | 2432 | 33818 | 36250 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.1% | -0.6% | Physical Impact | -1.9% | 55.2% | 6°C |
| PHX U Gilt: Quoted Prices | Fully Aligned | 349 | 143 | 146 | 98% | 314 | 292 | 606 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| PHX U Internation: Quoted Prices | Fully Aligned | 1196 | 59 | 143 | 99% | 1142 | 12953 | 14095 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.9% | 2.6°C |
| PHX U Managed: Quoted Prices | Fully Aligned | 17914 | 113 | 164 | 96% | 14948 | 108277 | 123225 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| PHX U Money: Quoted Prices | Limited Alignment | - | | | - | 0 | 7 | 7 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| PHX U Pacif Basin: Quoted Prices | Fully Aligned | 128 | 49 | 156 | 100% | 153 | 1845 | 1998 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.2% | 2°C |
| PHX U Property: Quoted Prices | Fully Aligned | - | | | - | - | - | - | | - | - | - | - | - | | - | - | - | - | | - | - |
| PHX U United State: Quoted Prices | Fully Aligned | 152 | 45 | 165 | 99% | 131 | 1442 | 1573 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| QPCFI RSALI PENSION CREDIT FIXED INT FD | Fully Aligned | 4 | 54 | 89 | 76% | 3 | 38 | 41 | 54 | 78 | 75% | -1.0% | Direct Carbon Costs | -1.3% | -0.7% | Direct Carbon Costs | -1.2% | 0% | Physical Impact | -0.1% | 38.1% | 2.1°C |
| QPOBS RSALI PENSION OLD BUILDING SOCIETY | Limited Alignment | - | - | | | 1 | 28 | 29 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |

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| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's Co | arbon Foot | print | | | | Climate Valu | ue at Risk | (CVaR) Scenari | o Analysis Sco | ope 1 & 2 | | | Alignme | ent metrics |
|--|-------------------------------------|--------------------------------------|-------------------------------------|--|-------------|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|---|---------------------------------------|--|-----------|-----------------------|--|--|--|
| Fund Name | and Risk Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | Carbon foo | owere recalcula otprint Scope ions Intensity | Data | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | Carbon foot 1 & 2 Emissi | print Scope ons Intensity | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | World Scenario | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix SM Artemis Capital Life | Limited Alignment | 10 | 112 | 152 | 100% | 12 | 98 | 110 | 134 | 134 | 99% | -8.3% | Direct Carbon Costs | | -5.3% | Direct Carbon Costs | | -0.2% | Physical Impact | | 41.3% | 6°C |
| Phoenix SM Artemis Capital Pension | Limited Alignment | 6 | 112 | 152 | 100% | 7 | 54 | 61 | 134 | 134 | 99% | -8.3% | Direct Carbon Costs | -14.1% | -5.3% | Direct Carbon Costs | -11.5% | -0.2% | Physical Impact | -1.1% | 41.3% | 6°C |
| Phoenix SM Artemis High Income Life | Limited Alignment | 26 | 91 | 162 | 67% | 36 | 223 | 259 | 130 | 197 | 74% | -3.1% | Direct Carbon Costs | -4.3% | -1.0% | Direct Carbon Costs | -2.3% | 0% | Physical Impact | -0.1% | 28.3% | 3°C |
| Phoenix SM Artemis High Income Pension | Limited Alignment | 13 | 91 | 162 | 67% | 11 | 71 | 82 | 130 | 197 | 74% | -3.1% | Direct Carbon Costs | -4.3% | -1.0% | Direct Carbon Costs | -2.3% | 0% | Physical Impact | -0.1% | 28.3% | 3°C |
| Phoenix SM Artemis Income Life | Limited Alignment | 14 | 34 | 53 | 98% | 17 | 271 | 288 | 48 | 55 | 100% | -2.7% | Direct Carbon Costs | -7.9% | -1.5% | Direct Carbon Costs | -7.0% | -0.6% | Physical Impact | -1.4% | 69.8% | 6°C |
| Phoenix SM Artemis Income Pension | Limited Alignment | 15 | 34 | 53 | 98% | 15 | 231 | 246 | 48 | 55 | 100% | -2.7% | Direct Carbon Costs | -7.9% | -1.5% | Direct Carbon Costs | -7.0% | -0.6% | Physical Impact | -1.4% | 69.8% | 6°C |
| Phoenix SM Artemis UK Smaller Companies Pension | Limited Alignment | 10 | 67 | 89 | 98% | 10 | 134 | 144 | 74 | 78 | 97% | -1.5% | Direct Carbon Costs | -9.8% | -1.1% | Direct Carbon Costs | -10.5% | -0.3% | Physical Impact | -1.1% | 50.8% | 2.1°C |
| Phoenix SM Artemis UK Smaller Comps Life | Limited Alignment | 2 | 67 | 89 | 98% | 2 | 28 | 30 | 74 | 78 | 97% | -1.5% | Direct Carbon Costs | -9.8% | -1.1% | Direct Carbon Costs | -10.5% | -0.3% | Physical Impact | -1.1% | 50.8% | 2.1°C |
| Phoenix SM Artemis UK Special Sits Life | Limited Alignment | 9 | 71 | 105 | 98% | 12 | 120 | 133 | 95 | 111 | 98% | -2.4% | Direct Carbon Costs | -9.3% | -1.5% | Direct Carbon Costs | -9.2% | -0.4% | Physical Impact | -1.5% | 57.6% | 6°C |
| Phoenix SM Artemis UK Special Situations Pension | Limited Alignment | 37 | 71 | 105 | 98% | 55 | 535 | 590 | 95 | 111 | 98% | -2.4% | Direct Carbon Costs | -9.3% | -1.5% | Direct Carbon Costs | -9.2% | -0.4% | Physical Impact | -1.5% | 57.6% | 6°C |
| Phoenix SM Cash Life | Limited Alignment | - | - | - | - | 1 | 26 | 27 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM Cash Pension | Limited Alignment | - | - | - | | 149 | 3849 | 3999 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM Cash Pension Series IG | Limited Alignment | - | - | - | - | 149 | 3849 | 3999 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM Cash Pension Series IN | Limited Alignment | - | - | - | - | 149 | 3849 | 3999 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM Cash Plus Life | Fully Aligned | - | | - | - | - | - | - | - | | - | - | - | - | - | | - | - | - | - | - | - |
| Phoenix SM Corporate Bond Life | Fully Aligned | 39 | 54 | 89 | 76% | 39 | 461 | 500 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | -1.3% | -0.7% | Direct Carbon Costs | -1.2% | 0% | Physical Impact | -0.1% | 38.1% | 2.1°C |
| Phoenix SM Corporate Bond Pension | Fully Aligned | 0 | 54 | 89 | 76% | 0 | 0 | 0 | 54 | 78 | 75% | -1.0% | Direct Carbon Costs | -1.3% | -0.7% | Direct Carbon Costs | -1.2% | 0% | Physical Impact | -0.1% | 38.1% | 2.1°C |
| Phoenix SM Corporate Bond Pension Series IG | Fully Aligned | 0 | 54 | 89 | 76% | 0 | 0 | 0 | 54 | 78 | 75% | -1.0% | Direct Carbon Costs | -1.3% | -0.7% | Direct Carbon Costs | -1.2% | 0% | Physical Impact | -0.1% | 38.1% | 2.1°C |
| Phoenix SM Equity Tracker Pension | Fully Aligned | 551 | 96 | 138 | 99% | 467 | 6344 | 6810 | 83 | 105 | 99% | 0% | Direct Carbon Costs | -6.5% | +0.1% | Direct Carbon Costs | -6.7% | -0.7% | Physical Impact | -1.9% | 55.5% | 6°C |
| Phoenix SM Equity Tracker Pension Series IG | Fully Aligned | 551 | 96 | 138 | 99% | 467 | 6344 | 6810 | 83 | 105 | 99% | 0% | Direct Carbon Costs | -6.5% | +0.1% | Direct Carbon Costs | -6.7% | -0.7% | Physical Impact | -1.9% | 55.5% | 6°C |
| Phoenix SM Equity Tracker Pension Series IN | Fully Aligned | 551 | 96 | 138 | 99% | 467 | 6344 | 6810 | 83 | 105 | 99% | 0% | Direct Carbon Costs | -6.5% | +0.1% | Direct Carbon Costs | -6.7% | -0.7% | Physical Impact | -1.9% | 55.5% | 6°C |
| Phoenix SM European Life | Fully Aligned | 400 | 80 | 102 | 99% | 346 | 4286 | 4632 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix SM European Pension | Fully Aligned | 2201 | 80 | 102 | 99% | 1826 | 22654 | 24480 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix SM European Pension Series IG | Fully Aligned | 2201 | 80 | 102 | 99% | 1826 | 22654 | 24480 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix SM European Pension Series IN | Fully Aligned | 2201 | 80 | 102 | 99% | 1826 | 22654 | 24480 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| Phoenix SM Far Eastern Life | Fully Aligned | 113 | 58 | 226 | 100% | 131 | 1011 | 1141 | 77 | 311 | 100% | -6.2% | Direct Carbon Costs | -11.7% | -5.2% | Direct Carbon Costs | -10.6% | -2.2% | Physical Impact | -3.6% | 35.1% | 2.3°C |
| Phoenix SM Far Eastern Pension | Fully Aligned | 1008 | 58 | 226 | 100% | 1039 | 8036 | 9075 | 77 | 311 | 100% | -6.2% | Direct Carbon Costs | -11.7% | -5.2% | Direct Carbon Costs | -10.6% | -2.2% | Physical Impact | -3.6% | 35.1% | 2.3°C |
| Phoenix SM Far Eastern Pension Series IG | Fully Aligned | 1008 | 58 | 226 | 100% | 1039 | 8036 | 9075 | 77 | 311 | 100% | -6.2% | Direct Carbon Costs | -11.7% | -5.2% | Direct Carbon Costs | -10.6% | -2.2% | Physical Impact | -3.6% | 35.1% | 2.3°C |
| Phoenix SM Far Eastern Pension Series IN | Fully Aligned | 1008 | 58 | 226 | 100% | 1039 | 8036 | 9075 | 77 | 311 | 100% | -6.2% | Direct Carbon Costs | -11.7% | -5.2% | Direct Carbon Costs | -10.6% | -2.2% | Physical Impact | -3.6% | 35.1% | 2.3°C |
| Phoenix SM Fidelity American Life | Limited Alignment | 3 | 16 | 54 | 100% | 3 | 59 | 62 | 11 | 56 | 100% | -2.3% | Direct Carbon Costs | -6.3% | -2.0% | Direct Carbon Costs | -6.9% | -0.8% | Physical Impact | -1.4% | 75.8% | 1.6°C |
| Phoenix SM Fidelity American Pension | Limited Alignment | 7 | 16 | 54 | 100% | 6 | 125 | 131 | 11 | 56 | 100% | -2.3% | Direct Carbon Costs | -6.3% | -2.0% | Direct Carbon Costs | -6.9% | -0.8% | Physical Impact | -1.4% | 75.8% | 1.6°C |
| Phoenix SM Fidelity European Pension | Limited Alignment | 30 | 35 | 78 | 97% | 26 | 319 | 345 | 30 | 67 | 100% | -1.8% | Direct Carbon Costs | -5.9% | -1.2% | Direct Carbon Costs | -5.9% | -0.3% | Physical Impact | -1.1% | 83.5% | 2.7°C |
| Phoenix SM Fidelity Managed Pension | Limited Alignment | 39 | 130 | 213 | 88% | 58 | 153 | 211 | 130 | 204 | 92% | -2.8% | Direct Carbon Costs | -6.7% | -1.6% | Direct Carbon Costs | -5.4% | -0.6% | Physical Impact | -1.1% | 43.9% | 2.2°C |
| Phoenix SM Fidelity Special Situations Life | Limited Alignment | 80 | 67 | 90 | 94% | 79 | 1627 | 1705 | 64 | 88 | 93% | -0.4% | Direct Carbon Costs | -8.7% | +0.3% | Direct Carbon Costs | -8.6% | -0.2% | Physical Impact | -1.0% | 54.7% | 1.6°C |
| Phoenix SM Fidelity Special Situations Pension | Limited Alignment | 27 | 67 | 90 | 94% | 19 | 384 | 403 | 64 | 88 | 93% | -0.4% | Direct Carbon Costs | -8.7% | +0.3% | Direct Carbon Costs | -8.6% | -0.2% | Physical Impact | -1.0% | 54.7% | 1.6°C |
| Phoenix SM Fidelity Wealthbuilder Life | Limited Alignment | 5 | 69 | 172 | 99% | 4 | 28 | 32 | 48 | 159 | 99% | -2.7% | Direct Carbon Costs | -8.3% | -2.8% | Direct Carbon Costs | -8.6% | -1.0% | Physical Impact | -1.8% | 50.8% | 2.2°C |
| Phoenix SM Fidelity Wealthbuilder Pension | Limited Alignment | 3 | 69 | 172 | 99% | 3 | 19 | 22 | 48 | 159 | 99% | -2.7% | Direct Carbon Costs | -8.3% | -2.8% | Direct Carbon Costs | -8.6% | -1.0% | Physical Impact | -1.8% | 50.8% | 2.2°C |
| Phoenix SM First State Global Emerg Market Life | Limited Alignment | 2 | 29 | 68 | 97% | 2 | 35 | 37 | 27 | 65 | 100% | -1.7% | Direct Carbon Costs | -7.1% | -1.4% | Direct Carbon Costs | -6.5% | -1.7% | Physical Impact | -2.6% | 39.2% | 2.1°C |
| Phoenix SM First State Global Emerg Market Pension | Limited Alignment | 14 | 29 | 68 | 97% | 14 | 244 | 257 | 27 | 65 | 100% | -1.7% | Direct Carbon Costs | -7.1% | -1.4% | Direct Carbon Costs | -6.5% | -1.7% | Physical Impact | -2.6% | 39.2% | 2.1°C |
| Phoenix SM Framlington Health Life | Limited Alignment | 1 | 4 | 21 | 99% | 1 | 15 | 16 | 3 | 20 | 98% | -0.5% | Direct Carbon Costs | -6.2% | -0.6% | Direct Carbon Costs | -8.3% | -0.8% | Physical Impact | -1.3% | 56.8% | 1.5°C |
| Phoenix SM Framlington Health Pension | Limited Alignment | 1 | 4 | 21 | 99% | 1 | 17 | 18 | 3 | 20 | 98% | -0.5% | Direct Carbon Costs | -6.2% | -0.6% | Direct Carbon Costs | -8.3% | -0.8% | Physical Impact | -1.3% | 56.8% | 1.5°C |
| Phoenix SM Framlington UK Growth Life | Limited Alignment | 4 | 21 | 48 | 99% | 3 | 85 | 88 | 19 | 39 | 100% | +0.6% | Direct Carbon Costs | -5.7% | +0.8% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -1.7% | 67.3% | 6°C |
| Phoenix SM Framlington UK Growth Pension | Limited Alignment | 2 | 21 | 48 | 99% | 2 | 38 | 40 | 19 | 39 | 100% | +0.6% | Direct Carbon Costs | -5.7% | +0.8% | Direct Carbon Costs | -6.4% | -0.7% | Physical Impact | -1.7% | 67.3% | 6°C |
| Phoenix SM FTSE 100 Guarantee Pens | Limited Alignment | - | - | - | - | 0 | 11 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM FTSE 100 Guarantee Pens Series IG | Limited Alignment | - | - | - | - | 0 | 11 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM FTSE 95 Guarantee Pens | Limited Alignment | - | - | - | - | 1 | 31 | 33 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM FTSE 95 Guarantee Pens Series IG | Limited Alignment | - | - | - | - | 1 | 31 | 33 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM Growth Life | Fully Aligned | 3954 | 106 | 169 | 95% | 3650 | 22471 | 26121 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.6% | 3°C |

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| Fund Identifiers | Governance, Strategy | | | Carbon Fo | | | Curre | ent Year's C | arbon Foot | print | | | | Climate Valu | ue at Risk | (CVaR) Scenari | o Analysis Sc | ope 1 & 2 | | | Alignme | ent metrics |
|--|---------------------------------|--------------------------------|-------------------------|--------------------|---------------------------------------|--------------------------------|--------------------------------|--------------------------------|--------------|-------------------------|---------------------------------------|---------------------------------------|--|---|-----------------------------|--|---|------------|---------------------------------|---|--------------------------------------|--------------|
| und Name | and Risk Management | Scope 1 & 2 | Carbon foo | s were recalculate | Data | Scope 1 & 2 | Scope 3 | Scope 1,2 | Carbon foo | | Data | | ansition Scenario | | | y Transition Scenario | (Anticipated | | e World Scenario | | Science | Implied |
| | Framework | Greenhouse Gas Emissions | 1 & 2 Emiss | sions Intensity | Coverage % for Carbon Footprint | Greenhouse Gas Emissions | Greenhouse Gas Emissions | & 3 Total Greenhouse Gas | 1 & 2 Emissi | ons Intensity | Coverage % for Carbon Footprint | (Anticipate | d warming 1.5C or be | elow) | warming | 2C or below) | | (Anticipat | ed Warming 3C | or above) | Based Target Initiative (SBTi) | Rise (ITR) (|
| | | Total Carbon | Economic | Revenue | fund information | Total Carbon | Total Carbon | Emissions Total Carbon | Economic | Revenue | fund information | Potential | Main Impact Driver | Potential Impact | Potential | Main Impact Driver | Potential Impact | Potential | Main Impact | Potential Impact | Alignment | |
| | | Emissions (tCO2e) | Intensity (tCO2e/£m) | Intensity | | Emissions (tCO2e) | Emissions (tCO2e) | Emissions (tCO2e) | Intensity | Intensity (tCO2e/£m) | | Impact of scenario on Value (%) | | on Value (%) excl. Adaptation & Abatement | Impact of scenario on Value | Main impact brives | on Value (%) excl. Adaptation & Abatement | Impact of | Driver | on Value (%) excl. Adaptation & Abatement | | |
| oenix SM Growth Pension | Fully Aligned | 22587 | 105 | 169 | 95% | 20234 | 124144 | 144378 | 97 | 155 | 95% | -2.9% | Direct Carbon Costs | -6.6% | (%) -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.6% | 3°C |
| oenix SM Growth Pension Series IG | Fully Aligned | 22587 | 105 | 169 | 95% | 20234 | 124144 | 144378 | 97 | 155 | 95% | -2.9% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 50.6% | 3°C |
| oenix SM Growth Pension Series IN | Fully Aligned | 22587 | 105 | 169 | 95% | 20234 | 124144 | 144378 | 97 | 155 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.6% | 3°C |
| oenix SM Halifax Pension | Fully Aligned | - | - | - | - | - | - | - | | - | - | - | - | - | - | - | - | - | - | - | | - |
| oenix SM Halifax Pension Series IG | Fully Aligned | - | - | - | - | - | - | - | - | - | - | - | - | | - | - | - | - | - | | - | - |
| noenix SM Halifax Pension Series IN | Fully Aligned | - | - | | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| oenix SM International Life | Fully Aligned | 166 | 59 | 144 | 99% | 150 | 1688 | 1838 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.4% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6°C |
| noenix SM International Pension | Fully Aligned | 1200 | 59 | 144 | 99% | 1119 | 12617 | 13736 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.4% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.5% | 2.6°C |
| oenix SM International Pension Series IG | Fully Aligned | 1200 | 59 | 144 | 99% | 1119 | 12617 | 13736 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.4% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.5% | 2.6°C |
| noenix SM International Pension Series IN | Fully Aligned | 1200 | 59 | 144 | 99% | 1119 | 12617 | 13736 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.5% | 2.6°C |
| noenix SM Invesco Perpetual Global Bond Life | Limited Alignment | | 244 | 258 | 97% | 54 | 93 | 147 | 199 | 198 | 99% | -3.5% | Sovereign | -3.6% | -0.2% | Direct Carbon Costs | | 0% | Physical Impact | | 57.0% | 2.8°C |
| hoenix SM Invesco Perpetual Global Bond Pension | Limited Alignment | | 244 | 258 | 97% | 23 | 39 | 62 | 199 | 198 | 99% | -3.5% | Sovereign | -3.6% | -0.2% | Direct Carbon Costs | | 0% | Physical Impact | | 57.0% | 2.8°C |
| hoenix SM Invesco Perpetual Higher Inc Life hoenix SM Invesco Perpetual Higher Inc Pension | Limited Alignment | | 112 | 173 | 99% | 35 | 550 317 | 352 | 98 | 152 | 95% | -0.8% | Direct Carbon Costs Direct Carbon Costs | | 0% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact Physical Impact | | 50.4% | 6°C |
| hoenix SM Invesco Perpetual Managed Life | Limited Alignment | | 135 | 188 | 93% | 56 | 388 | 444 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 48.7% | 2.8°C |
| hoenix SM Invesco Perpetual Managed Pension | Limited Alignment | | 135 | 188 | 93% | 714 | 4928 | 5641 | 117 | 154 | 94% | -2.7% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.7% | Physical Impact | | 48.7% | 2.8°C |
| hoenix SM Japanese Life | Fully Aligned | 13 | 39 | 60 | 100% | 19 | 434 | 452 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | | -4.5% | Direct Carbon Costs | | -1.1% | Physical Impact | | 56.1% | 1.5°C |
| hoenix SM Japanese Pension | Fully Aligned | 101 | 39 | 60 | 100% | 122 | 2837 | 2959 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | | 56.1% | 1.5°C |
| hoenix SM Japanese Pension Series IG | Fully Aligned | 101 | 39 | 60 | 100% | 122 | 2837 | 2959 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | -3.1% | 56.1% | 1.5°C |
| Phoenix SM Japanese Pension Series IN | Fully Aligned | 101 | 39 | 60 | 100% | 122 | 2837 | 2959 | 50 | 82 | 100% | -7.0% | Direct Carbon Costs | -14.3% | -4.5% | Direct Carbon Costs | -12.4% | -1.1% | Physical Impact | -3.1% | 56.1% | 1.5°C |
| Phoenix SM Liontrust First Income Life | Limited Alignment | 3 | 18 | 33 | 100% | 1 | 46 | 47 | 9 | 36 | 100% | -2.4% | Direct Carbon Costs | -5.9% | -1.6% | Direct Carbon Costs | -6.0% | -0.7% | Physical Impact | -1.1% | 53.1% | 1.6°C |
| Phoenix SM Liontrust First Income Pension | Limited Alignment | 2 | 18 | 33 | 100% | 1 | 35 | 36 | 9 | 36 | 100% | -2.4% | Direct Carbon Costs | -5.9% | -1.6% | Direct Carbon Costs | -6.0% | -0.7% | Physical Impact | -1.1% | 53.1% | 1.6°C |
| Phoenix SM Long Gilt Pension | Fully Aligned | 220 | 150 | 150 | 100% | 194 | 117 | 311 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | Sovereign | -0.1% | 4.5% | 1.5°C |
| Phoenix SM Long Gilt Pension Series IG | Fully Aligned | 220 | 150 | 150 | 100% | 194 | 117 | 311 | 142 | 142 | 100% | -8.6% | Sovereign | -8.6% | -2.7% | Sovereign | -2.7% | -0.1% | Sovereign | -0.1% | 4.5% | 1.5°C |
| Phoenix SM Managed Life (0 35% Shares) | Fully Aligned | 3062 | 152 | 191 | 95% | 2890 | 6224 | 9114 | 148 | 179 | 94% | -3.7% | Direct Carbon Costs | -4.9% | -1.0% | Direct Carbon Costs | -2.3% | -0.3% | Physical Impact | | 44.7% | 2.8°C |
| hoenix SM Managed Pen (0 35% Shares) | Fully Aligned | 5359 | 152 | 191 | 95% | 4745 | 10207 | 14952 | 148 | 179 | 94% | -3.7% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.3% | Physical Impact | | 44.9% | 2.8°C |
| hoenix SM Managed Pen (0 35%) Series IG hoenix SM Managed Pen (0 35%) Series IN | Fully Aligned | 5359 | 152 | 191 | 95% | 4745 4745 | 10207 | 14952 14952 | 148 | 179 | 94% | -3.7% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Physical Impact Physical Impact | | 44.9% | 2.8°C |
| Phoenix SM Morley Commercial Property-Life | Fully Aligned Limited Alignment | | 132 | 12 | 100% | 0 | 0 | 0 | 1 | 13 | 100% | -3.0% | Direct Carbon Costs | | -2.6% | Direct Carbon Costs | | -7.1% | Physical Impact | | 100.0% | 1.5°C |
| Phoenix SM Morley Commercial Property-Pen | Limited Alignment | | 1 | 12 | 100% | 0 | 0 | 0 | 1 | 13 | 100% | -3.0% | Direct Carbon Costs | | -2.6% | Direct Carbon Costs | | -7.1% | Physical Impact | | 100.0% | 1.5°C |
| Phoenix SM Newton Higher Income Life | Limited Alignment | | 128 | 140 | 100% | 48 | 570 | 619 | 139 | 116 | 99% | -3.8% | Direct Carbon Costs | -10.4% | -1.9% | Direct Carbon Costs | -8.5% | -0.5% | Physical Impact | -2.4% | 53.7% | 6°C |
| Phoenix SM Newton Higher Income Pension | Limited Alignment | 44 | 128 | 140 | 100% | 43 | 501 | 544 | 139 | 116 | 99% | -3.8% | Direct Carbon Costs | -10.4% | -1.9% | Direct Carbon Costs | -8.5% | -0.5% | Physical Impact | -2.4% | 53.7% | 6°C |
| Phoenix SM Newton Income Life | Limited Alignment | 24 | 73 | 103 | 100% | 17 | 269 | 286 | 56 | 74 | 99% | +4.8% | Direct Carbon Costs | -0.7% | +3.9% | Direct Carbon Costs | -2.2% | -0.6% | Physical Impact | -1.4% | 67.2% | 5.2°C |
| Phoenix SM Newton Income Pension | Limited Alignment | 14 | 73 | 103 | 100% | 6 | 87 | 93 | 56 | 74 | 99% | +4.8% | Direct Carbon Costs | -0.7% | +3.9% | Direct Carbon Costs | -2.2% | -0.6% | Physical Impact | -1.4% | 67.2% | 5.2°C |
| Phoenix SM Newton Managed Life | Limited Alignment | 67 | 69 | 118 | 100% | 94 | 604 | 698 | 67 | 107 | 100% | +4.1% | Direct Carbon Costs | +0.8% | +3.5% | Direct Carbon Costs | -0.2% | -0.6% | Physical Impact | -1.1% | 63.4% | 2°C |
| Phoenix SM Newton Managed Pension | Limited Alignment | 1242 | 69 | 118 | 100% | 1231 | 7935 | 9166 | 67 | 107 | 100% | +4.1% | Direct Carbon Costs | +0.8% | +3.5% | Direct Carbon Costs | -0.2% | -0.6% | Physical Impact | -1.1% | 63.4% | 2°C |
| Phoenix SM North American Life | Fully Aligned | 78 | 45 | 165 | 100% | 62 | 675 | 737 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix SM North American Pension | Fully Aligned | 909 | 45 | 165 | 99% | 748 | 8204 | 8952 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix SM North American Pension Series IG | Fully Aligned | 909 | 45 | 165 | 99% | 748 | 8204 | 8952 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix SM North American Pension Series IN | Fully Aligned | 909 | 45 | 165 | 99% | 748 | 8204 | 8952 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°C |
| Phoenix SM Opportunity Life | Fully Aligned | 800 | 88 | 158 | 97% | 727 | 6084 | 6811 | 81 | 147 | 97% | -2.7% | Direct Carbon Costs | | -1.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 52.3% | 3°C |
| Phoenix SM Opportunity Pension Phoenix SM Opportunity Pension Series IG | Fully Aligned Fully Aligned | 5161 | 88 | 157 | 97% | 4582 4582 | 38427 38427 | 43009 | 80 | 146 | 97% | -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.9% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 52.3% 52.3% | 3°C |
| Phoenix SM Opportunity Pension Series IN | Fully Aligned | 5161 | 88 | 157 | 97% | 4582 | 38427 | 43009 | 80 | 146 | 97% | -2.7% | Direct Carbon Costs | | -1.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 52.3% | 3°C |
| Phoenix SM Schroders Medical Discovery Pension | Limited Alignment | | 5 | 33 | 99% | 2 | 27 | 29 | 6 | 35 | 99% | -1.2% | Direct Carbon Costs | | -1.2% | Direct Carbon Costs | | -0.8% | Physical Impact | | 55.1% | 1.5°C |
| Phoenix SM Schroders UK Mid 250 Life | Limited Alignment | | 28 | 99 | 100% | 16 | 272 | 288 | 58 | 76 | 96% | -0.6% | Direct Carbon Costs | -7.9% | 0% | Direct Carbon Costs | -8.6% | -0.2% | Physical Impact | | 41.3% | 2.8°C |
| Phoenix SM Schroders UK Mid 250 Pension | Limited Alignment | 8 | 28 | 99 | 100% | 13 | 225 | 238 | 58 | 76 | 96% | -0.6% | Direct Carbon Costs | -7.9% | 0% | Direct Carbon Costs | -8.6% | -0.2% | Physical Impact | -0.9% | 41.3% | 2.8°C |
| Phoenix SM SHP Managed (0 35% Shares) | Fully Aligned | 236 | 152 | 191 | 95% | 217 | 465 | 682 | 148 | 179 | 94% | -3.7% | Direct Carbon Costs | -4.8% | -1.0% | Direct Carbon Costs | -2.3% | -0.3% | Physical Impact | -0.5% | 44.4% | 2.8°C |
| Phoenix SM Stakeholder Cash Pen | Limited Alignment | - | - | - | - | 1 | 16 | 17 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SM Stakeholder Gilt and Fixed Int Pen | Fully Aligned | 140 | 144 | 146 | 98% | 135 | 127 | 262 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| hoenix SM Stakeholder Growth Pen | Fully Aligned | 1762 | 105 | 169 | 95% | 1657 | 10225 | 11881 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.7% | 3°C |
| hoenix SM Stakeholder International Pen | Fully Aligned | 210 | 59 | 144 | 99% | 206 | 2324 | 2530 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.4% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.7% | 2.6°C |
| hoenix SM Stakeholder Opportunity Pen | Fully Aligned | 125 | 88 | 158 | 97% | 114 | 953 | 1067 | 80 | 146 | 97% | -2.7% | Direct Carbon Costs | -7.3% | -1.9% | Direct Carbon Costs | -6.9% | -0.8% | Physical Impact | -1.7% | 52.5% | 3°C |
| hoenix SM Stakeholder UK Equity Pen | Fully Aligned | 340 | 102 | 141 | 99% | 312 | 4343 | 4656 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| hoenix SM Technology Life | Limited Alignment | | 5 | 22 | 98% | 0 | 10 | 10 | 5 | 25 | 100% | -0.2% | Direct Carbon Costs | | -0.5% | Direct Carbon Costs | | -0.8% | Physical Impact | | 70.9% | 1.5°C |
| hoenix SM Trustee Cash Pension hoenix SM Trustee Cash Pension Series IG | Limited Alignment | | | | | 0 | 10 | 11 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| hoenix SM Trustee Cash Pension Series IG | Fully Aligned | 283 | 102 | 141 | 99% | 235 | 3268 | 3503 | 89 | 105 | 100% | -1.2% | Physical Impact Direct Carbon Costs | | -0.3% | Physical Impact Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.3% | 6°C |
| hoenix SM UK Equity Life | Fully Aligned Fully Aligned | 3888 | 102 | 141 | 99% | 3366 | 46807 | 50174 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| hoenix SM UK Equity Pension | Fully Aligned | 3888 | 102 | 141 | 99% | 3366 | 46807 | 50174 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| Phoenix SM UK Equity Pension Series IN | Fully Aligned | 3888 | 102 | 141 | 99% | 3366 | 46807 | 50174 | 89 | 105 | 100% | -1.2% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.3% | 6°C |
| rhoenix SM UK Gilt and Fixed Interest Life | Fully Aligned | 297 | 143 | 146 | 98% | 258 | 242 | 500 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.8% | 2.1°C |
| hoenix SM UK Gilt and Fixed Interest Pen | Fully Aligned | 1187 | 143 | 146 | 98% | 1018 | 952 | 1969 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| Phoenix SM UK Gilt and Fixed Interest Pen Series IG | Fully Aligned | 1187 | 143 | 146 | 98% | 1018 | 952 | 1969 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| hoenix SM UK Gilt and Fixed Interest Pen Series IN | Fully Aligned | 1187 | 143 | 146 | 98% | 1018 | 952 | 1969 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.0% | 2.1°C |
| | | | | | | | | | | | | | | | | | | | | | | |

Scottish Provident

| Fund Identifiers | Governance, Strategy and Risk | | | Carbon Fo | | | Curre | ent Year's Co | arbon Foo | tprint | | | | Climate Valu | ue at Risk | (CVaR) Scenari | o Analysis Sco | pe 1 & 2 | | | Alignme | ent metrics |
|---|-------------------------------------|---|-------------------------------------|--------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|------------|---------------------------------------|--|-----------|-------------------------------------|--|--|--|
| Fund Name | Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | | | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | Carbon foo 1 & 2 Emissi | | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario ed Warming 3C o | | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity) (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| Phoenix SCP(E) Americas Perform Life | Fully Aligned | 4 | 45 | 165 | 100% | 4 | 42 | 46 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix SCP(E) Americas Perform Pen | Fully Aligned | 23 | 45 | 165 | 100% | 21 | 226 | 247 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix SCP(E) Americas Perform Pen Series IG | Fully Aligned | 23 | 45 | 165 | 100% | 21 | 226 | 247 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix SCP(E) Americas Perform Pen Series IN | Fully Aligned | 23 | 45 | 165 | 100% | 21 | 226 | 247 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°C |
| Phoenix SCP(E) Blue Chip Life | Fully Aligned | 1875 | 102 | 142 | 99% | 1527 | 21396 | 22923 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| Phoenix SCP(E) Blue Chip Pen | Fully Aligned | 220 | 102 | 142 | 99% | 190 | 2669 | 2859 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| Phoenix SCP(E) Blue Chip Pen Series IG | Fully Aligned | 220 | 102 | 142 | 99% | 190 | 2669 | 2859 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| Phoenix SCP(E) Blue Chip Pen Series IN | Fully Aligned | 220 | 102 | 142 | 99% | 190 | 2669 | 2859 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| Phoenix SCP(E) Building Society Pen Series IG | Limited Alignment | - | - | - | - | 0 | 13 | 13 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SCP(E) Building Society Pen Series IN | Limited Alignment | - | - | - | - | 0 | 13 | 13 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix SCP(E) Building Society Pension | Limited Alignment | - | _ | | | 0 | 13 | 13 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |

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| Fund Identifiers | Governance, | | ous Year's | | | | Curre | ent Year's Co | ırbon Foo | print | | | | Climate Valu | e at Risk | c (CVaR) Scenario | o Analysis Sco | ope 1 & 2 | | | Alignme | ent metric |
|---|---|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|---------------------------------------|--|--|-----------------|--|--|--------------------|--------------------------------------|--|-----------------------------------|------------------------|
| ond Name | Strategy and Risk Management Framework | | n these columns | | | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | Carbon foo | tprint Scope | Data Coverage % | | nsition Scenario d warming 1.5C or be | | Disorderl | ly Transition Scenario 2C or below) | | Hot House | e World Scenario ted Warming 3C c | | Science Based Target | Implied t Temperate |
| | ridilework | Gas Emissions | | , | for Carbon Footprint fund | Gas Emissions | Gas Emissions | Greenhouse Gas Emissions | 7 & 2 2 1111331 | | for Carbon Footprint fund | (Alline pare) | Twanning 1.3co. Sc. | , | Walling | | | (Allieipu | | 1,41,415) | Initiative (SBTi) Alignment | Rise (ITR) (|
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | Impact of scenario | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation | (%) | |
| Dhooniy CCD/ELCLL/C | limite de la | | , 2.11/ | , 2.11) | | | 3 | 2 | | | 409/ | Value (%) | Dh | & Abatement (%) | on Value (%) | Dh It | & Abatement (%) | on Value (%) | pl | & Abatement (%) | | 1.500 |
| | Limited Alignment | - | - | - | | 55 | 3 1431 | 1486 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| Phoenix SCP(E) Cash Pen Series IG | Limited Alignment | - | - | - | | 55 | 1431 | 1486 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| | Limited Alignment | - | - | - | - | 55 | 1431 | 1486 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Fully Aligned Fully Aligned | 519 | 81 | 126 | 99% | 74 463 | 1106 6923 | 7386 | 73 74 | 88 | 99% | -1.1% -1.1% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Direct Carbon Costs Direct Carbon Costs | | -0.5% | Physical Impact Physical Impact | | 55.6% | 6°C |
| | Fully Aligned | 519 | 81 | 126 | 99% | 463 | 6923 | 7386 | 74 | 89 | 99% | -1.1% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.5% | Physical Impact | | 55.6% | 6°C |
| Phoenix SCP(E) Equity Pension Series IN | Fully Aligned | 519 | 81 | 126 | 99% | 463 | 6923 | 7386 | 74 | 89 | 99% | -1.1% | Direct Carbon Costs | -7.6% | -0.3% | Direct Carbon Costs | -7.4% | -0.5% | Physical Impact | -1.7% | 55.6% | 6°C |
| | Fully Aligned | 52 | 80 | 102 | 99% | 48 | 590 590 | 638 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned Fully Aligned | 52 52 | 80 | 102 | 99% | 48 | 590 | 638 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| Phoenix SCP(E) European Life | Fully Aligned | 22 | 80 | 102 | 99% | 20 | 248 | 268 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| | Fully Aligned | 8 | 49 | 155 | 100% | 9 | 106 | 114 | 65 | 222 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.4% | 2°C |
| Phoenix SCP(E) Far East Performance Pension Phoenix SCP(E) Far East Performance Pension Series IG | Fully Aligned Fully Aligned | 62 | 49 | 156 | 100% | 70 | 847 | 917 | 65 | 222 | 100% | -5.8% -5.8% | Direct Carbon Costs Direct Carbon Costs | | -4.4% | Direct Carbon Costs Direct Carbon Costs | | -1.7% -1.7% | Physical Impact Physical Impact | | 42.2% | 2°C |
| Phoenix SCP(E) Far East Performance Pension Series IN | | 62 | 49 | 156 | 100% | 70 | 847 | 917 | 65 | 222 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| Phoenix SCP(E) Fixed Interest Life | Fully Aligned | 41 | 108 | 124 | 88% | 43 | 134 | 177 | 104 | 115 | 87% | -2.8% | Sovereign | -3.0% | -0.7% | Direct Carbon Costs | -0.9% | 0% | Physical Impact | 0% | 38.0% | 2.1°C |
| | | 31 | 109 | 124 | 88% | 31 | 95 | 126 | 105 | 115 | 87% 87% | -2.8% | Sovereign | -3.0% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | , , | 31 | 109 | 124 | 88% | 31 | 95 95 | 126 | 105 | 115 | 87% | -2.8% -2.8% | Sovereign | -3.0% | -0.7% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned | 9 | 159 | 159 | 100% | 8 | 5 | 12 | 147 | 147 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | | 4.5% | 1.5°C |
| | | 74 | 159 | 159 | 100% | 59 | 35 | 94 | 148 | 148 | 89% | -6.0% | Sovereign | -6.0% | -0.1% | Sovereign | -0.1% | +1.4% | Physical Impact | | 4.5% | 1.5°C |
| | , , | 74 74 | 159 159 | 159 159 | 100% | 59 59 | 35 35 | 94 | 148 | 148 | 89% 89% | -6.0% | Sovereign Sovereign | -6.0% -6.0% | -0.1% | Sovereign Sovereign | -0.1% | +1.4% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| | | 54 | 59 | 144 | 99% | 49 | 558 | 607 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | | -0.1% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.7% | 2.6°C |
| Phoenix SCP(E) International Pen | Fully Aligned | 208 | 59 | 144 | 99% | 185 | 2087 | 2272 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | -8.4% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.7% | 2.6°C |
| | Fully Aligned | 208 | 59 | 144 | 99% | 185 | 2087 | 2272 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.7% | 2.6°C |
| | Fully Aligned Fully Aligned | 1158 | 105 | 144 | 99% | 185 | 2087 6527 | 7585 | 55 97 | 141 | 99% | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -2.9% -1.7% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 56.7% | 2.6°C |
| | Fully Aligned | 5153 | 105 | 168 | 95% | 4747 | 29435 | 34183 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 50.7% | 3°C |
| Phoenix SCP(E) Managed Pen Series IG | Fully Aligned | 5153 | 105 | 168 | 95% | 4747 | 29435 | 34183 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.7% | 3°C |
| | Fully Aligned | 5153 | 105 | 168 | 95% | 4747 | 29435 28 | 34183 | 97 | 154 | 95% 48% | -2.9% 0.0% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 50.7% | 3°C 1.5°C |
| | Limited Alignment | 0 | 0 | 2 | 23% | 0 | 2 | 2 | 8 | 9 | 67% | 0.0% | Physical Impact Direct Carbon Costs | 0.0% | 0.0% | Physical Impact Direct Carbon Costs | 0.0% | 0.0% | Physical Impact Physical Impact | | 2.0% | 1.5°C |
| Phoenix SCP(E) Property Pension | Limited Alignment | 0 | 0 | 2 | 24% | 0 | 6 | 6 | 8 | 9 | 67% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 2.1% | 1.5°C |
| | Limited Alignment | 0 | 0 | 2 | 24% | 0 | 6 | 6 | 8 | 9 | 67% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 2.1% | 1.5°C |
| | Limited Alignment Fully Aligned | 0 | 0 | 158 | 97% | 0 | 6 95 | 6 | 8 | 9 | 97% | -2.7% | Direct Carbon Costs Direct Carbon Costs | | 0% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 2.1% 52.6% | 1.5°C |
| | | 31 | 87 | 157 | 97% | 28 | 239 | 267 | 80 | 146 | 97% | -2.7% | Direct Carbon Costs | | -1.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 52.3% | 3°C |
| Phoenix SCP(E) Worldwide Perform Pen Series IG | Fully Aligned | 31 | 87 | 157 | 97% | 28 | 239 | 267 | 80 | 146 | 97% | -2.7% | Direct Carbon Costs | -7.4% | -1.9% | Direct Carbon Costs | -6.9% | -0.8% | Physical Impact | -1.7% | 52.3% | 3°C |
| | | 31 | 87 | 157 | 97% | 28 | 239 | 267 | 80 | 146 | 97% | -2.7% | Direct Carbon Costs | | -1.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 52.3% | 3°C |
| | Fully Aligned Fully Aligned | 430 345 | 80 | 102 | 99% | 376 283 | 4662 3511 | 5038 3794 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned | 302 | 49 | 156 | 100% | 375 | 4516 | 4891 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| Phoenix SCP(H) Far Eastern Pension | Fully Aligned | 283 | 49 | 156 | 100% | 319 | 3853 | 4172 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.3% | 2°C |
| | Fully Aligned | 150 | 143 | 146 | 98% | 136 | 130 | 267 | 135 | 13 <i>7</i> | 97% | -4.1% | Sovereign | -4.1% | -0.7% | Sovereign | -0.7% | 0% | - | 0% | 38.1% | 2.1°C |
| | Fully Aligned Fully Aligned | 133 3612 | 143 | 146 | 97% | 128 3405 | 21142 | 248 | 97 | 154 | 97% | -4.1% -2.9% | Sovereign Direct Carbon Costs | -4.2% -6.6% | -0.7% -1.7% | Sovereign Direct Carbon Costs | -0.7% | -0.7% | Sovereign Physical Impact | 0% | 50.7% | 2.1°C |
| Phoenix SCP(H) Managed Pen (40-85%) | Fully Aligned | 6083 | 105 | 169 | 95% | 5541 | 34299 | 39840 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.8% | 3°C |
| | Fully Aligned | 2343 | 88 | 158 | 97% | 2141 | 17898 | 20038 | 81 | 146 | 97% | -2.7% | Direct Carbon Costs | -7.4% | -1.9% | Direct Carbon Costs | -6.9% | -0.8% | Physical Impact | -1.7% | 52.4% | 3°C |
| | Fully Aligned Fully Aligned | 175 | 45 | 165 | 99% | 92 | 1544 | 1685 | 35 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.2% | 1.9°C |
| | Fully Aligned | 372 | 102 | 142 | 99% | 311 | 4357 | 4668 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.9% | 6°C |
| Phoenix SCP(H) UK Equity Pension | Fully Aligned | 107 | 102 | 142 | 99% | 86 | 1204 | 1290 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | -6.4% | +0.5% | Direct Carbon Costs | -6.1% | -0.6% | Physical Impact | -1.8% | 55.9% | 6°C |
| | , , | 31 | 54 | 89 | 76% | 29 | 349 | 378 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | , , | 29 | 54 | 89 | 76% 76% | 29 | 349 | 378 359 | 54 | 78 78 | 74% | -1.0% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 38.1% | 2.1°C 2.1°C |
| | Fully Aligned | 29 | 54 | 89 | 76% | 28 | 331 | 359 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| Phoenix SCP(K) Aberdeen Fixed Interest Pen Series IN | Fully Aligned | 29 | 54 | 89 | 76% | 28 | 331 | 359 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | -1.3% | -0.7% | Direct Carbon Costs | -1.2% | 0% | Physical Impact | -0.1% | 38.1% | 2.1°C |
| | Limited Alignment | - | - | - | | 1 | - 13 | 14 | - 13 | - 14 | 48% | - 0.0% | Physical Impact | 0.0% | - 0.0% | Physical I | 0.0% | 0.0% | Physical | 0.0% | A 5% | - 1.5°C |
| | Limited Alignment | - | - | - | | 1 | 13 | 14 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment | - | - | - | | 1 | 13 | 14 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment | - | - | - | - | 1 | 36 | 37 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°C |
| | Limited Alignment Fully Aligned | 205 | <i>- 7</i> 8 | 116 | 95% | 1 18 <i>7</i> | 36 3085 | 37 3272 | 13 74 | 14 | 48% 96% | 0.0% | Physical Impact Direct Carbon Costs | -5.3% | 0.0% | Physical Impact Direct Carbon Costs | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% 62.3% | 1.5°C 6°C |
| | Fully Aligned Fully Aligned | 270 | 59 | 144 | 95% | 260 | 2938 | 3198 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 56.8% | 2.6°C |
| | Fully Aligned | 270 | 59 | 144 | 99% | 260 | 2938 | 3198 | 55 | 140 | 99% | -3.4% | Direct Carbon Costs | -8.4% | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | -1.9% | 56.8% | 2.6°C |
| | Fully Aligned | 555 | 59 | 145 | 99% | 515 | 5818 | 6333 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°C |
| | Fully Aligned Fully Aligned | 555 555 | 59 59 | 145 | 99% | 515 | 5818 5818 | 6333 | 54 | 140 | 99% | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -2.9% -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 56.6% | 2.6°C |
| | Fully Aligned | 430 | 80 | 102 | 99% | 376 | 4662 | 5038 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| Phoenix SCP(K) European Life Series IN | Fully Aligned | 430 | 80 | 102 | 99% | 376 | 4662 | 5038 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | -8.3% | -1.8% | Direct Carbon Costs | -7.8% | -0.4% | Physical Impact | -0.9% | 80.1% | 2.4°C |
| | Fully Aligned | 345 | 80 | 102 | 99% | 283 | 3511 | 3794 | 66 | 90 | 100% | -2.8% | Direct Carbon Costs | | -1.8% | Direct Carbon Costs | | -0.4% | Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned Fully Aligned | 345 345 | 80 | 102 | 99% | 283 | 3511 3511 | 3794 3794 | 66 | 90 | 100% | -2.8% -2.8% | Direct Carbon Costs Direct Carbon Costs | | -1.8% | Direct Carbon Costs Direct Carbon Costs | | -0.4% | Physical Impact Physical Impact | | 80.1% | 2.4°C |
| | Fully Aligned | 333 | 73 | 110 | 91% | 323 | 5075 | 5398 | 69 | 102 | 90% | +0.9% | Direct Carbon Costs | -4.3% | +1.2% | Direct Carbon Costs | -4.2% | -0.5% | Physical Impact | -1.4% | 56.1% | 4.7°C |
| | Fully Aligned | 333 | 73 | 110 | 91% | 323 | 5075 | 5398 | 69 | | 90% | +0.9% | Direct Carbon Costs | -4.3% | +1.2% | Direct Carbon Costs | -4.2% | -0.5% | Physical Impact | -1.4% | 56.1% | 4.7°C |
| | | 428 | 73 73 | 110 | 91% | 388 | 6097 | 6484 | 69 | | 90% | +0.9% | Direct Carbon Costs | | +1.2% | Direct Carbon Costs | | -0.5% | Physical Impact | | 56.2% | 4.8°C |
| | Fully Aligned Fully Aligned | 428 428 | 73 73 | 110 | 91% | 388 | 6097 | 6484 | 69 | 103 | 90% | +0.9% | Direct Carbon Costs Direct Carbon Costs | | +1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.5% | Physical Impact Physical Impact | | 56.2% | 4.8°C |
| | | 302 | 49 | 156 | 100% | 375 | 4516 | 4891 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.2% | 2°C |
| Phoenix SCP(K) Far East Life | Fully Aligned | 302 | 77 | | | | | | | | | | | | | | | | | | | |
| | Fully Aligned Fully Aligned | 302 | 49 | 156 | 100% | 375 | 4516 | 4891 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | -11.9% | -4.4% | Direct Carbon Costs | -10.6% | -1.7% | Physical Impact | -3.3% | 42.2% | 2°C |

Scottish Provident

| ind Name | Strategy and Risk Management Framework | The numbers in Scope 1 & 2 | these columns v | print Scope | ed in Aug 2024 Data | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 | Carbon foo | tprint Scope | Data Coverage % | | nsition Scenario | | Disorderl | (CVaR) Scenario y Transition Scenario 2C or below) | | Hot House | • World Scenaric | | Science | Implied |
|--|---|--------------------------------------|-------------------------------------|------------------------------------|---|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|---------------------------------|--|--|--|---|--|--|---|---------------------------------|--|---|---------------------|
| | Framework | Greenhouse Gas Emissions | i & 2 Emissio | ons Intensity | Coverage % for Carbon Footprint fund | Greenhouse Gas Emissions | Greenhouse Gas Emissions | & 3 Total Greenhouse Gas Emissions | i & 2 Emissi | ions Intensity | for Carbon Footprint fund | (Anticipated | d warming 1.5C or be | low) | warming | 2C or below) | | (Anticipat | ed Warming 3C | or above) | Based Target Initiative (SBTi) Alignment | t Tempe Rise (IT |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | |
| oenix SCP(K) Far East Pen Series IN | Fully Aligned | 283 | 49 | 156 | 100% | 319 | 3853 | 4172 | 65 | 223 | 100% | -5.8% | Direct Carbon Costs | | -4.4% | Direct Carbon Costs | | -1.7% | Physical Impact | | 42.3% | 2°C |
| | Fully Aligned | 150 | 143 | 146 | 98% | 136 | 130 | 267 | 135 | 137 | 97% | -4.1% | Sovereign | -4.1% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.1% | 2.1°C 2.1°C |
| | Fully Aligned Fully Aligned | 150 | 143 | 146 | 98% | 136 | 130 | 248 | 135 | 137 | 97% | -4.1% -4.1% | Sovereign | -4.1% -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.1% | 2.1°C |
| | Fully Aligned | 133 | 143 | 146 | 97% | 128 | 120 | 248 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| oenix SCP(K) Fixed Interest Pen Series IN | Fully Aligned | 133 | 143 | 146 | 97% | 128 | 120 | 248 | 135 | 137 | 97% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 37.9% | 2.1°C |
| | Limited Alignment | - | - | - | - | 0 | 3 | 3 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5°0 |
| | Limited Alignment | - | - | | - | 0 | 0 | 0 | 13 | 14 | 48% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | 0.0% | 0.0% | Physical Impact Physical Impact | | 4.5% | 1.5°0 |
| | Limited Alignment | - | - | - | - | 0 | 0 | 0 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5° |
| noenix SCP(K) High Income Life | Fully Aligned | 2219 | 80 | 118 | 98% | 1997 | 33551 | 35548 | 75 | 112 | 98% | +1.8% | Direct Carbon Costs | -5.7% | +2% | Direct Carbon Costs | -5.6% | -0.6% | Physical Impact | -2.0% | 65.1% | 6°C |
| | Fully Aligned | 2219 | 80 | 118 | 98% | 1997 | 33551 | 35548 | 75 | 112 | 98% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 65.1% | 6°C |
| | Fully Aligned Fully Aligned | 1844 | 80 | 118 | 98% | 1630 | 27389 27389 | 29019 | 75 75 | 112 | 98% | +1.8% | Direct Carbon Costs Direct Carbon Costs | | +2% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 65.1% | 6°C |
| | Fully Aligned | 1844 | 80 | 118 | 98% | 1630 | 27389 | 29019 | 75 | 112 | 98% | +1.8% | Direct Carbon Costs | | +2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 65.1% | 6°C |
| noenix SCP(K) High Yield Dist Life | Fully Aligned | 79 | 54 | 89 | 76% | 79 | 940 | 1019 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | -1.3% | -0.7% | Direct Carbon Costs | -1.2% | 0% | Physical Impact | -0.1% | 38.0% | 2.1° |
| noenix SCP(K) International Life | Fully Aligned | 100 | 59 | 144 | 99% | 101 | 1145 | 1246 | 54 | 139 | 99% | -3.4% | Direct Carbon Costs | -8.5% | -2.9% | Direct Carbon Costs | -8.4% | -1.0% | Physical Impact | -1.9% | 56.9% | 2.6° |
| | Fully Aligned | 100 | 59 | 144 | 99% | 101 | 1145 | 1246 | 54 | 139 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.9% | 2.6° |
| | Fully Aligned Fully Aligned | 95 95 | 59 59 | 145 | 99% | 86 | 970 970 | 1055 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -2.9% -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6° |
| | | 95 | 59 | 145 | 99% | 86 | 970 | 1055 | 55 | 141 | 99% | -3.4% | Direct Carbon Costs | | -2.9% | Direct Carbon Costs | | -1.0% | Physical Impact | | 56.6% | 2.6°0 |
| noenix SCP(K) LTC Managed Growth Life | Fully Aligned | 2 | 106 | 170 | 96% | 2 | 14 | 17 | 98 | 156 | 96% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.6% | -0.7% | Physical Impact | -1.4% | 51.1% | 3°C |
| | Limited Alignment | - | - | - | - | 5 | 121 | 126 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5° |
| | Limited Alignment | • | - | - | | 5 | 121 | 126 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | | 4.5% | 1.5° |
| | Limited Alignment Fully Aligned | 450 | 64 | 110 | 86% | 454 | 6267 | 126 6721 | 61 | 14 | 48% 85% | -0.6% | Physical Impact Direct Carbon Costs | -4.0% | -0.3% | Physical Impact Direct Carbon Costs | -3.8% | -0.4% | Physical Impact Physical Impact | | 4.5% | 1.5° |
| | Fully Aligned | 3769 | 105 | 168 | 95% | 3672 | 22542 | 26214 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 50.8% | 3°C |
| noenix SCP(K) Managed Growth Life Series IN | Fully Aligned | 3769 | 105 | 168 | 95% | 3672 | 22542 | 26214 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.8% | 3°C |
| noenix SCP(K) Managed Growth Pen | Fully Aligned | 561 | 106 | 169 | 95% | 535 | 3345 | 3881 | 96 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 51.0% | 3°C |
| | Fully Aligned | 561 | 106 | 169 | 95% | 535 | 3345 | 3881 | 96 | 154 | 95% | -2.9% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 51.0% | 3°C |
| - | Fully Aligned Fully Aligned | 561 465 | 106 | 169 | 95% 95% | 535 472 | 3345 1017 | 1489 | 96 | 154 | 95% | -2.9% | Direct Carbon Costs Direct Carbon Costs | | -1.7% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact Physical Impact | | 51.0% | 3°C |
| noenix SCP(K) Managed Life (0 35% Shares) Series IN | | 465 | 152 | 191 | 95% | 472 | 1017 | 1489 | 148 | 179 | 94% | -3.7% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | | -0.3% | Physical Impact | | 44.8% | 2.8° |
| noenix SCP(K) Managed Life (40 85% Shares) | Fully Aligned | 3612 | 105 | 168 | 96% | 3405 | 21142 | 24547 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.7% | 3°C |
| noenix SCP(K) Managed Life (40 85% Shares) Series I | Fully Aligned | 3612 | 105 | 168 | 96% | 3405 | 21142 | 24547 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.7% | 3°C |
| openix SCP(K) Managed Life (60 100% Shares) Series | Fully Aligned | 982 | 88 | 157 | 97% | 901 | 7537 | 8438 | 80 | 146 | 97% | -2.7% | Direct Carbon Costs | | -1.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 52.3% | 3°C |
| | Fully Aligned | 982 556 | 152 | 157 | 97% | 901 529 | 7537 1138 | 1667 | 148 | 146 | 97% | -2.7% | Direct Carbon Costs | | -1.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 52.3% | 3°C |
| noenix SCP(K) Managed Pen (0 35% Shares) Series IG | Fully Aligned Fully Aligned | 556 | 152 | 191 | 95% | 529 | 1138 | 1667 | 148 | 179 | 94% | -3.7% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Physical Impact Physical Impact | | 44.9% | 2.8° |
| noenix SCP(K) Managed Pen (0 35% Shares) Series IN | Fully Aligned | 556 | 152 | 191 | 95% | 529 | 1138 | 1667 | 148 | 179 | 94% | -3.7% | Direct Carbon Costs | -4.9% | -1.0% | Direct Carbon Costs | -2.3% | -0.3% | Physical Impact | -0.5% | 44.9% | 2.8° |
| | Fully Aligned | 6083 | 105 | 169 | 95% | 5541 | 34299 | 39840 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.8% | 3°C |
| | Fully Aligned | 6083 | 105 | 169 | 95% | 5541 | 34299 | 39840 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | -6.6% | -1.7% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.4% | 50.8% | 3°C |
| | Fully Aligned | 6083 | 105 | 169 | 95% | 5541 | 34299 | 39840 | 97 | 154 | 95% | -2.9% | Direct Carbon Costs | | -1.7% | Direct Carbon Costs | | -0.7% | Physical Impact | | 50.8% | 3°C |
| openix SCP(K) Managed Pen (60 100% Shares) Series | Fully Aligned Fully Aligned | 2343 | 88 | 158 | 97% | 2141 | 17898 17898 | 20038 | 81 | 146 | 97% | -2.7% -2.7% | Direct Carbon Costs Direct Carbon Costs | | -1.9% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 52.4% 52.4% | 3°C |
| openix SCP(K) Managed Pen (60 100% Shares) Series | Fully Aligned | 2343 | 88 | 158 | 97% | 2141 | 17898 | 20038 | 81 | 146 | 97% | -2.7% | Direct Carbon Costs | | -1.9% | Direct Carbon Costs | | -0.8% | Physical Impact | | 52.4% | 3°C |
| noenix SCP(K) Monthly Managed Life | Limited Alignment | - | - | - | - | - | - | - | | - | - | - | | - | - | | - | - | - | | | - |
| noenix SCP(K) North American Life | Fully Aligned | 175 | 45 | 165 | 99% | 141 | 1544 | 1685 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°0 |
| noenix SCP(K) North American Life Series IN | Fully Aligned | 175 | 45 | 165 | 99% | 141 | 1544 | 1685 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | -7.4% | -3.4% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.6% | 58.2% | 1.9°0 |
| | Fully Aligned | 111 | 45 | 165 | 99% | 92 | 1014 | 1106 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs | | -3.4% | Direct Carbon Costs | | -1.0% | Physical Impact | | 58.2% | 1.9°0 |
| | Fully Aligned Fully Aligned | 111 | 45 45 | 165 | 99% | 92 | 1014 | 1106 | 35 | 117 | 100% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -3.4% | Direct Carbon Costs Direct Carbon Costs | | -1.0% | Physical Impact Physical Impact | | 58.2% 58.2% | 1.9°0 |
| | Fully Aligned | 7 | 54 | 89 | 76% | 7 | 78 | 85 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.0% | 2.1°C |
| noenix SCP(K) Pref and Fixed Int Life Series IN | Fully Aligned | 7 | 54 | 89 | 76% | 7 | 78 | 85 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | -1.3% | -0.7% | Direct Carbon Costs | -1.2% | 0% | Physical Impact | -0.1% | 38.0% | 2.1°C |
| | Fully Aligned | 8 | 54 | 89 | 76% | 8 | 91 | 99 | 54 | 78 | 74% | -1.0% | Direct Carbon Costs | | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°C |
| | Fully Aligned | 8 | 54 | 89 | 76% 76% | 8 | 91 | 99 | 54 54 | 78 78 | 74% 74% | -1.0% -1.0% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 38.1% | 2.1°0 |
| | Fully Aligned Limited Alignment | 0 | 0 | 2 | 20% | 0 | 2 | 2 | 8 | 9 | 66% | -1.0% | Direct Carbon Costs | | -0.7% | Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 38.1% | 2.1°0 |
| | Limited Alignment | | 0 | 2 | 20% | 0 | 2 | 2 | 8 | 9 | 66% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 2.2% | 1.5° |
| noenix SCP(K) Property Pen | Limited Alignment | 0 | 0 | 2 | 22% | 0 | 2 | 2 | 8 | 10 | 64% | 0% | Direct Carbon Costs | 0% | 0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | 2.4% | 1.5° |
| | Limited Alignment | | 0 | 2 | 22% | 0 | 2 | 2 | 8 | 10 | 64% | 0% | Direct Carbon Costs | | 0% | Direct Carbon Costs | | 0% | Physical Impact | | 2.4% | 1.5% |
| | Limited Alignment | | 0 | 150 | 98% | 104 | 1664 | 1768 | 99 | 10 99 | 99% | -1.6% | Direct Carbon Costs Direct Carbon Costs | | -0.3% | Direct Carbon Costs Direct Carbon Costs | | 0% | Physical Impact Physical Impact | | 2.4% 58.2% | 1.5° |
| | Limited Alignment | | 115 | 150 | 98% | 104 | 1664 | 1768 | 99 | 99 | 99% | -1.6% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.4% | Physical Impact | | 58.2% | 6°C |
| | Limited Alignment | | 115 | 150 | 98% | 83 | 1328 | 1411 | 99 | 100 | 99% | -1.6% | Direct Carbon Costs | -10.6% | -0.3% | Direct Carbon Costs | | -0.4% | Physical Impact | | 58.1% | 6°C |
| noenix SCP(K) Recovery Pen Series IG | Limited Alignment | 102 | 115 | 150 | 98% | 83 | 1328 | 1411 | 99 | 100 | 99% | -1.6% | Direct Carbon Costs | -10.6% | -0.3% | Direct Carbon Costs | -9.7% | -0.4% | Physical Impact | -2.0% | 58.1% | 6°C |
| | Limited Alignment | | 115 | 150 | 98% | 83 | 1328 | 1411 | 99 | 100 | 99% | -1.6% | Direct Carbon Costs | | -0.3% | Direct Carbon Costs | | -0.4% | Physical Impact | | 58.1% | 6°C |
| | Limited Alignment | | 5 | 22 | 99% | 43 | 1412 | 1455 | 5 | 25 25 | 100% | -0.2% | Direct Carbon Costs Direct Carbon Costs | | -0.5% | Direct Carbon Costs Direct Carbon Costs | | -0.8% | Physical Impact Physical Impact | | 71.0% | 1.5° |
| | Limited Alignment | | 5 | 22 | 99% | 36 | 1179 | 1215 | 5 | 25 | 100% | -0.2% | Direct Carbon Costs | | -0.5% | Direct Carbon Costs | | -0.8% | Physical Impact | | 71.0% | 1.5° |
| | Limited Alignment | | 5 | 22 | 99% | 36 | 1179 | 1215 | 5 | 25 | 100% | -0.2% | Direct Carbon Costs | -3.7% | -0.5% | Direct Carbon Costs | -4.5% | -0.8% | Physical Impact | | 71.0% | 1.5° |
| noenix SCP(K) Technology Pen Series IN | Limited Alignment | 31 | 5 | 22 | 99% | 36 | 1179 | 1215 | 5 | 25 | 100% | -0.2% | Direct Carbon Costs | -3.7% | -0.5% | Direct Carbon Costs | -4.5% | -0.8% | Physical Impact | -1.3% | 71.0% | 1.5° |
| | | 372 | 102 | 142 | 99% | 311 | 4357 | 4668 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.9% | 6°C |
| | Fully Aligned Fully Aligned | 372 107 | 102 | 142 | 99% | 311 | 4357 1204 | 4668 1290 | 85 85 | 106 | 100% | -0.1% -0.1% | Direct Carbon Costs Direct Carbon Costs | | +0.5% | Direct Carbon Costs Direct Carbon Costs | | -0.6% | Physical Impact | | 55.9% 55.9% | 6°C |
| | Fully Aligned Fully Aligned | 107 | 102 | 142 | 99% | 86 | 1204 | 1290 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.6% | Physical Impact Physical Impact | | 55.9% | 6°C |
| | Fully Aligned | 107 | 102 | 142 | 99% | 86 | 1204 | 1290 | 85 | 106 | 100% | -0.1% | Direct Carbon Costs | | +0.5% | Direct Carbon Costs | | -0.6% | Physical Impact | | 55.9% | 6°C |
| noenix SCP(K) UK Mid Cap Life | Fully Aligned | 300 | 48 | 111 | 98% | 435 | 4758 | 5193 | 70 | 94 | 99% | -3.4% | Direct Carbon Costs | -11.0% | -2.6% | Direct Carbon Costs | -11.1% | -1.1% | Physical Impact | -3.1% | 55.5% | 1.7° |
| | Fully Aligned | 300 | 48 | 111 | 98% | 435 | 4758 | 5193 | 70 | 94 | 99% | -3.4% | Direct Carbon Costs | | -2.6% | Direct Carbon Costs | | -1.1% | Physical Impact | | 55.5% | 1.7° |
| | Fully Aligned | 431 | 48 | 111 | 98% | 622 | 6797 | 7419 | 70 | 94 | 99% | -3.4% | Direct Carbon Costs | | -2.6% | Direct Carbon Costs | | -1.1% | Physical Impact | | 55.5% | 1.7°0 |
| noenix SCP(K) UK Mid Cap Pen Series IG | Fully Aligned | 431 | 48 | 111 | 98% | 622 | 6797 | 7419 | 70 | 94 | 99% | -3.4% | Direct Carbon Costs | -11.0% | -2.6% | Direct Carbon Costs | -11.1% | -1.1% | Physical Impact | -3.1% | 55.5% | 1.7°0 |

Swiss Life

| Fund Identifiers | Governance, Strategy and Risk | | | Carbon Fo | otprint ed in Aug 2024 | | Curre | ent Year's Co | arbon Foo | print | | Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2 | | | | | | | | | | ent metrics |
|--|-------------------------------------|---|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|--|--|-----------|---------------------------------------|--|---|--------------------------------------|--|--|---|
| Fund Name | Management Framework | Scope 1 & 2 Greenhouse Gas Emissions | Carbon foo 1 & 2 Emissi | tprint Scope ions Intensity | Data Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | Carbon foo 1 & 2 Emissi | | Data Coverage % for Carbon Footprint fund | | nsition Scenario d warming 1.5C or be | elow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario eed Warming 3C (| | Science Based Target Initiative (SBTi) Alignment | Implied Temperature Rise (ITR) (°C) |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Emissions | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Impact of | 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 (%) | (%) | |
| Phoenix Ex SLUK Money | Limited Alignment | - | - | - | - | 0 | 0 | 0 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Ex SLUK OB Managed Life | Fully Aligned | 199 | 112 | 162 | 96% | 178 | 1294 | 1471 | 98 | 142 | 96% | -2.6% | Direct Carbon Costs | -6.6% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix Ex SLUK OB Managed Pension Capital | Fully Aligned | 267 | 113 | 163 | 96% | 236 | 1703 | 1939 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix Ex SLUK OB Managed Pension Income | Fully Aligned | 267 | 113 | 163 | 96% | 236 | 1703 | 1939 | 99 | 143 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.7% | 3°C |
| Phoenix Ex SLUK Pen Overseas Managed Initial | Fully Aligned | 582 | 89 | 162 | 98% | 568 | 3650 | 4218 | 84 | 157 | 98% | -3.7% | Direct Carbon Costs | -8.0% | -2.5% | Direct Carbon Costs | -7.2% | -0.9% | Physical Impact | -1.7% | 56.2% | 2.6°C |
| Phoenix Ex SLUK Pension Deposit Accumulation | Limited Alignment | - | - | - | - | 1 | 20 | 21 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Ex SLUK Pension Deposit Initial | Limited Alignment | - | - | - | - | 1 | 20 | 21 | 13 | 14 | 48% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 0.0% | Physical Impact | 0.0% | 4.5% | 1.5°C |
| Phoenix Ex SLUK Pension Fixed Interest Acc | Fully Aligned | 33 | 143 | 146 | 98% | 31 | 29 | 59 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.1% | 2.1°C |
| Phoenix Ex SLUK Pension Fixed Interest Initial | Fully Aligned | 33 | 143 | 146 | 98% | 31 | 29 | 59 | 136 | 137 | 98% | -4.1% | Sovereign | -4.2% | -0.7% | Sovereign | -0.7% | 0% | Sovereign | 0% | 38.1% | 2.1°C |
| Phoenix Ex SLUK Pension Managed Acc | Fully Aligned | 3172 | 112 | 163 | 96% | 2874 | 20812 | 23686 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Ex SLUK Pension Managed Initial | Fully Aligned | 3172 | 112 | 163 | 96% | 2874 | 20812 | 23686 | 99 | 142 | 96% | -2.7% | Direct Carbon Costs | -6.7% | -1.4% | Direct Carbon Costs | -5.7% | -0.6% | Physical Impact | -1.4% | 52.8% | 3°C |
| Phoenix Ex SLUK Pension Overseas Managed Acc | Fully Aligned | 582 | 89 | 162 | 98% | 568 | 3650 | 4218 | 84 | 157 | 98% | -3.7% | Direct Carbon Costs | -8.0% | -2.5% | Direct Carbon Costs | -7.2% | -0.9% | Physical Impact | -1.7% | 56.2% | 2.6°C |

With Profits

| Fund Identifiers | Governance, | | | Carbon Fo | | ted some e | | ent Year's Co | arbo <u>n Foo</u> t | print | | | | Climate Valu | e at Risk | (CVaR) Scenario | o Analysis Sco | pe 1 <u>& 2</u> | | | Alignm | ent metrics |
|--|------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|-------------------------|--------------------------------------|--------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|-------------------------|--|--|---|--|--|---|--|---------------------------------|---|-------------------------|------------------------|
| Fund Name | Strategy and Risk Management | Scope 1 & 2 Greenhouse | Carbon foo | tprint Scope | Data Coverage % | Scope 1 & 2 Greenhouse | Scope 3 Greenhouse | Scope 1,2 & 3 Total | Carbon foo | tprint Scope | Data Coverage % | | nsition Scenario d warming 1.5C or be | | Disorderl | y Transition Scenario 2C or below) | | Hot House | World Scenario | | Science Based Target | Implied t Temperatu |
| | Framework | Gas Emissions | 1 & 2 Emissi | ons intensity | for Carbon Footprint | Gas Emissions | Gas Emissions | Greenhouse Gas | I & Z EMISSI | ons intensity | for Carbon Footprint | (Annapare | a warming 1.3C or be | ilowj | warming | 2C or below) | | (Anncipar | ea warming SC | or above, | Initiative (SBTi) | Rise (ITR) (|
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | fund information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | fund information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement | Potential Impact of scenario on Value | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement | Potential Impact of scenario on Value | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement | Alignment (%) | |
| ull PLL100 business | Fully Aligned | 1578 | 110 | 163 | 88% | 1179 | 5046 | 6225 | 106 | 138 | 81% | -4.2% | Direct Carbon Costs | -8.9% | -2.3% | Direct Carbon Costs | (%) -7.2% | -0.9% | Physical Impact | -2.7% | 41.1% | 2.7°C |
| ormer BULA | Fully Aligned | 166 | 112 | 151 | 88% | 3531 | 13865 | 17397 | 102 | 131 | 85% | -3.4% | Direct Carbon Costs | -5.6% | -1.7% | Direct Carbon Costs | -3.9% | -0.4% | Physical Impact | -1.1% | 40.3% | 2.8°C |
| ormer Swiss Life | Fully Aligned | 3850 | 111 | 162 | 89% | 120 | 545 | 664 | 103 | 142 | 86% | -3.7% | Direct Carbon Costs | -7.3% | -2.2% | Direct Carbon Costs | -5.9% | -0.7% | Physical Impact | -1.8% | 43.5% | 2.7°C |
| ontrolled funding arrangements- former Crusader Growth Pension Fund) | Fully Aligned | 37 | 101 | 145 | 92% | 34 | 162 | 195 | 95 | 137 | 91% | -2.4% | Direct Carbon Costs | -4.8% | -1.0% | Direct Carbon Costs | -3.6% | -0.4% | Physical Impact | -0.9% | 46.7% | 2.8°C |
| Controlled funding arrangements- former FS/BLL and AS | Fully Aligned | 42 | 97 | 121 | 88% | 40 | 141 | 181 | 91 | 110 | 85% | -1.8% | Direct Carbon Costs | -2.3% | -0.2% | Direct Carbon Costs | -0.6% | 0% | Physical Impact | -0.2% | 36.1% | 2.5°C |
| ormer Crusader (Nestegg) | Fully Aligned | 2148 | 94 | 124 | 85% | 1600 | 7163 | 8763 | 83 | 107 | 83% | -1.9% | Direct Carbon Costs | -2.8% | -0.4% | Direct Carbon Costs | -1.4% | -0.2% | Physical Impact | -0.4% | 33.7% | 2.6°C |
| ormer FS/BLL (Assured Growth Fund) | Fully Aligned | 1190 | 98 | 133 | 90% | 779 | 3334 | 4113 | 92 | 123 | 88% | -2.1% | Direct Carbon Costs | -3.6% | -0.6% | Direct Carbon Costs | -2.2% | -0.3% | Physical Impact | -0.6% | 42.0% | 2.7°C |
| Former LAS (LTA) | Fully Aligned | 56 | 95 | 123 | 89% | 53 | 203 | 256 | 89 | 112 | 86% | -1.9% | Direct Carbon Costs | -2.7% | -0.3% | Direct Carbon Costs | -1.1% | -0.1% | Physical Impact | -0.3% | 38.0% | 2.6°C |
| Former LAS Laserplan | Fully Aligned | 262 | 93 | 114 | 87% | 230 | 801 | 1032 | 87 | 102 | 84% | -1.7% | Sovereign | -1.8% | 0.0% | Direct Carbon Costs | -0.2% | 0% | Physical Impact | 0% | 34.1% | 2.3°C |
| raditional with-profits life and pensions (former BLL ieries B) | Fully Aligned | 2780 | 101 | 145 | 92% | 2627 | 12648 | 15275 | 95 | 137 | 91% | -2.4% | Direct Carbon Costs | -4.8% | -1.0% | Direct Carbon Costs | -3.6% | -0.4% | Physical Impact | -0.9% | 46.7% | 2.8°C |
| Traditional with-profits pensions (other than former BLL Series B) | Fully Aligned | 6114 | 93 | 114 | 87% | 5381 | 18721 | 24102 | 87 | 102 | 84% | -1.7% | Sovereign | -1.8% | 0.0% | Direct Carbon Costs | -0.2% | 0% | Physical Impact | 0% | 34.1% | 2.3°C |
| Unitised Capital Guaranteed Fund | Fully Aligned | 1028 | 98 | 133 | 90% | 673 | 2880 | 3552 | 92 | 123 | 88% | -2.1% | Direct Carbon Costs | -3.6% | -0.6% | Direct Carbon Costs | -2.2% | -0.3% | Physical Impact | -0.6% | 42.0% | 2.7°C |
| Unitised with-profits business | Fully Aligned | 1733 | 101 | 145 | 92% | 1454 | 6999 | 8453 | 95 | 137 | 91% | -2.4% | Direct Carbon Costs | | -1.0% | Direct Carbon Costs | -3.6% | -0.4% | Physical Impact | | 46.7% | 2.8°C |
| With-Profits Pension Fund | Fully Aligned | 166 | 150 | 177 | 92% | 134 | 212 | 345 | 144 | 162 | 90% | -3.1% | Sovereign | -3.2% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 35.4% | 3.6°C |
| With-Profits Performance Fund All Britannic IB business | Fully Aligned | 137 | 149 | 181 | 91% | 3014 | 17378 | 436 | 140 | 162 | 90% | -3.0% | Sovereign Direct Carbon Costs | -3.2% | -0.7% | Direct Carbon Costs | | 0% | Physical Impact | | 35.5% | 3.6°C |
| All Britannic IB business Former Britannic Assurance policies - Euro | Fully Aligned Fully Aligned | 1383 | 108 | 163 | 90% | 3914 1140 | 17378 5594 | 21292 6734 | 107 | 143 | 98% | -3.3% | Direct Carbon Costs Direct Carbon Costs | | -2.0% -1.2% | Direct Carbon Costs Direct Carbon Costs | | -0.7% | Physical Impact Physical Impact | | 41.9% 67.2% | 2.8°C 2.6°C |
| Former Britannic Assurance policies - Sterling | Fully Aligned | 202555 | 119 | 172 | 88% | 183791 | 753719 | 937510 | 111 | 148 | 86% | -3.8% | Direct Carbon Costs | | -1.2% | Direct Carbon Costs | | -0.6% | Physical Impact | | 42.5% | 2.8°C |
| Former Century Life policies | Fully Aligned | 1383 | 122 | 158 | 87% | 1219 | 3283 | 4503 | 116 | 134 | 88% | -3.9% | Sovereign | -4.7% | -0.8% | Direct Carbon Costs | | -0.2% | Physical Impact | | 37.5% | 3°C |
| 14 (comp bonus endt etc) - Fund V | Fully Aligned | | - | - | - | 492 | 296 | 788 | 142 | 142 | 100% | -3.2% | Sovereign | -3.2% | 0.0% | Sovereign | 0% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| 15 (comp bonus def ann) - Fund V | Fully Aligned | | | - | - | 3336 | 2012 | 5349 | 142 | 142 | 100% | -3.2% | Sovereign | -3.2% | 0.0% | Sovereign | 0% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| 16 (simple bonus def ann) - Fund W | Fully Aligned | - | - | - | - | 47 | 29 | 76 | 142 | 142 | 100% | -3.2% | Sovereign | -3.2% | 0.0% | Sovereign | 0% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| 17 (simple bonus immed ann) Fund W | Fully Aligned | | - | - | - | 47 | 29 | 76 | 142 | 142 | 100% | -3.2% | Sovereign | -3.2% | 0.0% | Sovereign | 0% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| 22 (AMP(UK) WOL, endt) | Fully Aligned | | | | - | 3971 | 49656 | 53628 | 80 | 96 | 88% | -4.2% | Sovereign | -4.4% | -1.5% | Sovereign | -1.7% | 0% | Physical Impact | -0.1% | 38.2% | 2.5°C |
| 24 (AMP(UK) def ann) | Fully Aligned | | - | | - | 576 | 347 | 923 | 142 | 142 | 100% | -3.2% | Sovereign | -3.2% | 0.0% | Sovereign | 0% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| 25 (AMP(UK) Deposit Admin) | Fully Aligned | | - | - | - | 576 | 347 | 923 | 142 | 142 | 100% | -3.2% | Sovereign | -3.2% | 0.0% | Sovereign | 0% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| 5 (cash bonus WOL, endt) - Fund P | Fully Aligned | | | | - | 17 | 10 | 27 | 142 | 142 | 100% | -3.2% | Sovereign | -3.2% | 0.0% | Sovereign | 0% | 0% | Sovereign | 0% | 4.5% | 1.5°C |
| 6 (comp bonus WOL, endt) - Fund R | Fully Aligned | | | | • | 1738 | 19354 | 21092 | 84 | 112 | 88% | -4.1% | Direct Carbon Costs | | -2.0% | Direct Carbon Costs | | -0.5% | Physical Impact | | 43.4% | 2.8°C |
| 7 (comp bonus def ann) - Fund T | Fully Aligned | | | | - | 115 | 1278 | 1393 | 84 | 112 | 88% | -4.1% | Direct Carbon Costs | | -2.0% | Direct Carbon Costs | | -0.5% | Physical Impact | | 43.4% | 2.8°C |
| LLWP_Growth_UWP | Fully Aligned Fully Aligned | | | | | 1009 17548 | 7298 807951 | 8308 825499 | 23 | 108 | 94% | -3.9% | Direct Carbon Costs Direct Carbon Costs | | -1.7% | Direct Carbon Costs Direct Carbon Costs | | -0.5% | Physical Impact Physical Impact | | 60.5% 27.8% | 2.9°C |
| 25% EBR | Fully Aligned | | | | | 1634 | 35029 | 36662 | 46 | 69 | 83% | -1.6% | Direct Carbon Costs | | -0.9% | Direct Carbon Costs | | -0.4% | Physical Impact | | 34.2% | 2.7°C |
| 50% EBR | Fully Aligned | | | | | 3413 | 54391 | 57805 | 62 | 97 | 87% | -2.2% | Direct Carbon Costs | | -1.4% | Direct Carbon Costs | | -0.7% | Physical Impact | | 40.4% | 2.8°C |
| Pearl Growth | Fully Aligned | | - | - | | 223317 | 1002521 | 1225837 | 107 | 150 | 87% | -3.6% | Direct Carbon Costs | -7.0% | -1.8% | Direct Carbon Costs | -5.3% | -0.7% | Physical Impact | -1.7% | 43.4% | 2.8°C |
| Ex Royal With-Profits Bond | Fully Aligned | 3753 | 120 | 178 | 88% | 2869 | 14505 | 17374 | 109 | 154 | 86% | -3.4% | Direct Carbon Costs | -7.3% | -1.8% | Direct Carbon Costs | -6.0% | -0.7% | Physical Impact | -1.8% | 45.8% | 2.8°C |
| Other Unitised With-Profits | Fully Aligned | 52 | 120 | 173 | 88% | 43 | 211 | 254 | 108 | 148 | 85% | -3.2% | Direct Carbon Costs | -6.5% | -1.6% | Direct Carbon Costs | -5.1% | -0.6% | Physical Impact | -1.5% | 44.1% | 2.8°C |
| Traditional Eire Endowments 1 yr from maturity | Fully Aligned | 448 | 121 | 165 | 86% | 197 | 873 | 1071 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.8% | -1.1% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.9% | 39.8% | 3°C |
| Traditional Eire Regular Premium Executive Pension 10 yrs from maturity | Fully Aligned | 15 | 119 | 178 | 88% | 4 | 20 | 24 | 109 | 157 | 86% | -3.5% | Direct Carbon Costs | -7.8% | -2.1% | Direct Carbon Costs | -6.6% | -0.8% | Physical Impact | -2.0% | 46.6% | 2.8°C |
| Traditional Eire Regular Premium Executive Pension1yr rom maturity | Fully Aligned | 18 | 121 | 165 | 86% | 5 | 21 | 26 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.8% | -1.0% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.8% | 39.7% | 3°C |
| raditional Eire Regular Premium Personal Pension 10 yrs from maturity | Fully Aligned | 1066 | 119 | 178 | 88% | 623 | 3175 | 3798 | 109 | 157 | 86% | -3.5% | Direct Carbon Costs | -7.8% | -2.1% | Direct Carbon Costs | -6.6% | -0.8% | Physical Impact | -2.0% | 46.6% | 2.8°C |
| raditional Eire Regular Premium Personal Pension1 yr rom maturity | Fully Aligned | 1310 | 121 | 165 | 86% | 758 | 3349 | 4106 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.8% | -1.0% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.8% | 39.7% | 3°C |
| raditional EireEndowments10yrs from maturity | Fully Aligned | 393 | 120 | 173 | 88% | 163 | 829 | 991 | 109 | 156 | 86% | -3.5% | Direct Carbon Costs | -7.7% | -2.0% | Direct Carbon Costs | -6.5% | -0.8% | Physical Impact | -1.9% | 46.4% | 2.8°C |
| raditional UK Endowments 1yr from maturity | Fully Aligned | 20107 | 121 | 165 | 86% | 8454 | 37410 | 45865 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.8% | -1.1% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.9% | 39.8% | 3°C |
| Traditional UK Regular Premium Executive Pension 10 yrs from maturity | Fully Aligned | 2296 | 119 | 178 | 88% | 1650 | 8416 | 10066 | 109 | 157 | 86% | -3.5% | Direct Carbon Costs | -7.8% | -2.1% | Direct Carbon Costs | -6.6% | -0.8% | Physical Impact | -2.0% | 46.6% | 2.8°C |
| raditional UK Regular Premium Executive Pension1yr rom maturity | Fully Aligned | 2821 | 121 | 165 | 86% | 2008 | 8875 | 10883 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.8% | -1.0% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.8% | 39.7% | 3°C |
| Traditional UK Regular Premium Personal Pension 10 yrs from maturity | Fully Aligned | 7603 | 119 | 178 | 88% | 5462 | 27856 | 33318 | 109 | 157 | 86% | -3.5% | Direct Carbon Costs | -7.8% | -2.1% | Direct Carbon Costs | -6.6% | -0.8% | Physical Impact | -2.0% | 46.6% | 2.8°C |
| raditional UK Regular Premium Personal Pension1yr rom maturity | Fully Aligned | 9346 | 121 | 165 | 86% | 6646 | 29376 | 36022 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.8% | -1.0% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.8% | 39.7% | 3°C |
| Traditional UK Single Premium Executive Pension10yrs From maturity | Fully Aligned | 254 | 120 | 176 | 88% | 226 | 884 | 1110 | 104 | 123 | 83% | -2.5% | Sovereign | -2.8% | -0.4% | Direct Carbon Costs | -0.7% | 0% | Physical Impact | 0% | 33.7% | 3.7°C |
| Traditional UK Single Premium Executive Pension1yr rom maturity | Fully Aligned | 304 | 121 | 165 | 86% | 226 | 884 | 1110 | 104 | 123 | 83% | -2.5% | Sovereign | -2.8% | -0.4% | Direct Carbon Costs | -0.7% | 0% | Physical Impact | 0% | 33.7% | 3.7°C |
| Traditional UK Single Premium Personal Pension10yrs From maturity | Fully Aligned | 269 | 119 | 178 | 88% | 187 | 935 | 1122 | 108 | 153 | 86% | -3.4% | Direct Carbon Costs | -7.3% | -1.9% | Direct Carbon Costs | -6.0% | -0.7% | Physical Impact | -1.8% | 45.6% | 2.8°C |
| raditional UK Single Premium Personal Pension1 yr rom maturity | Fully Aligned | 399 | 123 | 155 | 85% | 223 | 980 | 1202 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.7% | -1.0% | Direct Carbon Costs | -3.0% | -0.3% | Physical Impact | -0.8% | 39.5% | 3°C |
| raditional UKEndowments10yrs from maturity | Fully Aligned | 17624 | 120 | 173 | 88% | 6980 | 35491 | 42471 | 109 | 156 | 86% | -3.5% | Direct Carbon Costs | -7.7% | -2.0% | Direct Carbon Costs | -6.5% | -0.8% | Physical Impact | -1.9% | 46.4% | 2.8°C |
| Unitised With-Profits Bond | Fully Aligned | 6639 | 117 | 179 | 89% | 5821 | 29107 | 34928 | 108 | 150 | 85% | -3.3% | Direct Carbon Costs | -6.9% | -1.7% | Direct Carbon Costs | -5.5% | -0.6% | Physical Impact | -1.6% | 44.6% | 2.8°C |
| Initised With-Profits Profits Plus Fund 10 yrs from naturity | Fully Aligned | 43468 | 119 | 179 | 88% | 32645 | 166504 | 199149 | 109 | 157 | 86% | -3.5% | Direct Carbon Costs | -7.8% | -2.1% | Direct Carbon Costs | -6.6% | -0.8% | Physical Impact | -2.0% | 46.6% | 2.8°C |
| Jnitised With-Profits Profits Plus Fund 1yr from naturity | Fully Aligned | 53900 | 121 | 165 | 86% | 39682 | 175541 | 215223 | 106 | 136 | 84% | -2.9% | Direct Carbon Costs | -4.8% | -1.1% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.9% | 39.7% | 3°C |
| inal Salary Group Unitised With-Profits | Fully Aligned | 314 | 112 | 165 | 89% | 218 | 1121 | 1339 | 103 | 146 | 88% | -3.1% | Direct Carbon Costs | -5.5% | -1.5% | Direct Carbon Costs | -4.1% | -0.4% | Physical Impact | -0.9% | 46.0% | 2.9°C |
| raditional 2009 Scheme Regular Premium Personal ension10yrs from maturity | Fully Aligned | 18628 | 113 | 171 | 93% | 12494 | 62047 | 74540 | 108 | 160 | 92% | -3.4% | Direct Carbon Costs | -6.7% | -1.7% | Direct Carbon Costs | -5.4% | -0.6% | Physical Impact | -1.2% | 51.7% | 2.8°C |
| raditional 2009 Scheme Regular Premium Personal Pension Tyr from maturity | Fully Aligned | 20793 | 115 | 156 | 89% | 14316 | 51061 | 65377 | 109 | 141 | 87% | -3.8% | Direct Carbon Costs | -5.5% | -1.5% | Direct Carbon Costs | -3.4% | -0.3% | Physical Impact | -0.6% | 44.5% | 2.9°C |
| raditional 2009 Scheme Single Premium Personal Pension10yrs from maturity | Fully Aligned | 61416 | 113 | 171 | 93% | 39334 | 194641 | 233975 | 108 | 160 | 92% | -3.4% | Direct Carbon Costs | -6.7% | -1.7% | Direct Carbon Costs | -5.3% | -0.6% | Physical Impact | -1.2% | 51.6% | 2.8°C |
| raditional 2009 Scheme Single Premium Personal Pension1 yr from maturity | Fully Aligned | 68573 | 115 | 156 | 89% | 45000 | 160499 | 205499 | 109 | 141 | 87% | -3.8% | Direct Carbon Costs | -5.5% | -1.5% | Direct Carbon Costs | -3.4% | -0.3% | Physical Impact | -0.6% | 44.5% | 2.9°C |
| raditional Endowments 1yr from maturity | Fully Aligned | 4965 | 115 | 148 | 87% | 3532 | 10450 | 13983 | 110 | 132 | 84% | -4.0% | Sovereign | -4.9% | -1.4% | Direct Carbon Costs | -2.4% | -0.2% | Physical Impact | -0.4% | 39.8% | 3°C |
| raditional non-2009 Scheme Regular Premium Personal Pension10 yrs from maturity | Fully Aligned | 12338 | 115 | 155 | 88% | 8631 | 29518 | 38150 | 109 | 139 | 86% | -3.9% | Direct Carbon Costs | -5.4% | -1.5% | Direct Carbon Costs | -3.1% | -0.3% | Physical Impact | -0.6% | 43.5% | 2.9°C |
| raditional non-2009 Scheme Regular Premium | Fully Aligned | 12907 | 115 | 148 | 87% | 9074 | 26848 | 35922 | 110 | 132 | 84% | -4.0% | Sovereign | -4.9% | -1.4% | Direct Carbon Costs | 2 49/ | -0.2% | Physical Impact | 0.49/ | 39.8% | 3°C |

With Profits

In August 2024 we recalculated the numbers in the With Profits table below because we spotted some errors.

| Fund Identifiers | | | | | | | Curre | ent Year's Co | arbon Foo | tprint | | | | Climate Valu | Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2 | | | | | | | | | |
|--|---------------|---|-------------------------------------|------------------------------------|---|---|---|--|-------------------------------------|------------------------------------|---|--|---|--|--|---------------------------------------|--|---|--------------------------------------|--|--|--|--|--|
| iund Name | and Risk | Scope 1 & 2 Greenhouse Gas Emissions | | | Coverage % for Carbon Footprint fund | Scope 1 & 2 Greenhouse Gas Emissions | Scope 3 Greenhouse Gas Emissions | Scope 1,2 & 3 Total Greenhouse Gas Emissions | | tprint Scope ions Intensity | Data Coverage % for Carbon Footprint fund | | ansition Scenario d warming 1.5C or be | ilow) | | y Transition Scenario 2C or below) | (Anticipated | | e World Scenario ted Warming 3C o | | Science Based Target Initiative (SBTi) Alignment | Implied Temperatur Rise (ITR) (° | | |
| | | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Total Carbon Emissions (tCO2e) | Economic Intensity (tCO2e/£m) | Revenue Intensity (tCO2e/£m) | information | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | Potential Impact of scenario on Value (%) | Main Impact Driver | Potential Impact on Value (%) excl. Adaptation & Abatement (%) | (%) | | | |
| Fraditional non-2009 Scheme Single Premium Personal Pension10yrs from maturity | Fully Aligned | 15567 | 116 | 141 | 85% | 11353 | 27541 | 38894 | 110 | 124 | 82% | -4.2% | Sovereign | -4.4% | -1.3% | Sovereign | -1.5% | 0% | Physical Impact | | 34.4% | 3.2°C | | |
| Fraditional non-2009 Scheme Single Premium Personal Pension 1 yr from maturity | Fully Aligned | 15567 | 116 | 141 | 85% | 11353 | 27541 | 38894 | 110 | 124 | 82% | -4.2% | Sovereign | -4.4% | -1.3% | Sovereign | -1.5% | 0% | Physical Impact | -0.1% | 34.4% | 3.2°C | | |
| TraditionalEndowments10yrs from maturity | Fully Aligned | 4505 | 114 | 162 | 91% | 3159 | 12695 | 15854 | 109 | 148 | 88% | -3.7% | Direct Carbon Costs | -5.9% | -1.6% | Direct Carbon Costs | -4.0% | -0.4% | Physical Impact | -0.8% | 47.3% | 2.9°C | | |
| Unitised With-Profits Bond post September 1997 | Fully Aligned | 938 | 110 | 171 | 93% | 743 | 4433 | 5176 | 101 | 158 | 93% | -3.1% | Direct Carbon Costs | -6.8% | -1.8% | Direct Carbon Costs | -5.8% | -0.7% | Physical Impact | -1.4% | 51.7% | 2.8°C | | |
| Unitised With-Profits Bond pre October 1997 | Fully Aligned | 309 | 106 | 165 | 90% | 250 | 1488 | 1738 | 96 | 148 | 90% | -3.1% | Direct Carbon Costs | -6.3% | -1.7% | Direct Carbon Costs | -5.2% | -0.6% | Physical Impact | -1.2% | 48.6% | 2.9°C | | |
| Unitised With-Profits Life | Fully Aligned | 1635 | 108 | 163 | 89% | 1357 | 7484 | 8842 | 99 | 145 | 89% | -3.0% | Direct Carbon Costs | -5.8% | -1.5% | Direct Carbon Costs | -4.5% | -0.5% | Physical Impact | -1.0% | 47.1% | 2.9°C | | |
| Unitised With-Profits Pensions | Fully Aligned | 8758 | 115 | 155 | 89% | 6637 | 23731 | 30367 | 108 | 140 | 86% | -3.8% | Direct Carbon Costs | -5.5% | -1.5% | Direct Carbon Costs | -3.3% | -0.3% | Physical Impact | -0.6% | 44.4% | 2.9°C | | |
| EURO business | Fully Aligned | 205 | 97 | 139 | 95% | 179 | 1232 | 1411 | 83 | 119 | 98% | -2.3% | Direct Carbon Costs | -5.5% | -1.4% | Direct Carbon Costs | -4.9% | -0.4% | Physical Impact | -0.8% | 66.2% | 2.3°C | | |
| Traditional Group Pension policies | Fully Aligned | 1461 | 112 | 151 | 87% | 1298 | 4889 | 6186 | 106 | 131 | 85% | -2.9% | Direct Carbon Costs | -5.0% | -1.0% | Direct Carbon Costs | -3.2% | -0.4% | Physical Impact | -1.0% | 39.7% | 2.8°C | | |
| raditional Life policies | Fully Aligned | 2458 | 112 | 162 | 88% | 1961 | 8372 | 10333 | 108 | 141 | 85% | -3.4% | Direct Carbon Costs | -7.0% | -1.7% | Direct Carbon Costs | -5.5% | -0.6% | Physical Impact | -1.9% | 43.1% | 2.8°C | | |
| raditional Pension policies | Fully Aligned | 14076 | 112 | 151 | 87% | 18348 | 69132 | 87480 | 106 | 131 | 85% | -2.9% | Direct Carbon Costs | -5.0% | -1.0% | Direct Carbon Costs | -3.2% | -0.4% | Physical Impact | -1.0% | 39.7% | 2.8°C | | |
| Traditional With-Profit Annuities | Fully Aligned | 2619 | 112 | 151 | 87% | 2325 | 8760 | 11085 | 106 | 131 | 85% | -2.9% | Direct Carbon Costs | -5.0% | -1.0% | Direct Carbon Costs | -3.2% | -0.4% | Physical Impact | -1.0% | 39.7% | 2.8°C | | |
| Unitised with-profits policy with guaranteed minimum ponus rate | Fully Aligned | 14074 | 112 | 151 | 87% | 10954 | 41272 | 52226 | 106 | 131 | 85% | -2.9% | Direct Carbon Costs | -5.0% | -1.0% | Direct Carbon Costs | -3.2% | -0.4% | Physical Impact | -1.0% | 39.7% | 2.8°C | | |
| Unitised with-profits policy without guaranteed minimum bonus rate | Fully Aligned | 21256 | 112 | 169 | 89% | 17453 | 79709 | 97162 | 109 | 147 | 85% | -3.7% | Direct Carbon Costs | -8.2% | -2.1% | Direct Carbon Costs | -6.8% | -0.8% | Physical Impact | -2.3% | 44.7% | 2.8°C | | |
| JSD business | Fully Aligned | 12 | 66 | 204 | 91% | 8 | 91 | 99 | 47 | 132 | 100% | -3.3% | Direct Carbon Costs | -7.9% | -3.0% | Direct Carbon Costs | -8.2% | -1.0% | Physical Impact | -1.7% | 59.2% | 2°C | | |
| rish Unitised with-profits Life policies | Fully Aligned | 181 | 146 | 190 | 95% | 144 | 389 | 532 | 140 | 169 | 89% | -3.2% | Direct Carbon Costs | -7.0% | -2.0% | Direct Carbon Costs | -5.9% | -0.7% | Physical Impact | -1.9% | 54.1% | 2.4°C | | |
| rish Unitised with-profits Pensions series I (4% guarantee) | Fully Aligned | 470 | 164 | 197 | 94% | 216 | 470 | 686 | 142 | 165 | 93% | -2.1% | Direct Carbon Costs | -3.6% | -1.0% | Direct Carbon Costs | -2.6% | -0.3% | Physical Impact | -0.8% | 52.2% | 2.7°C | | |
| rish Unitised with-profits Pensions series II & III | Fully Aligned | 510 | 146 | 190 | 95% | 508 | 1374 | 1883 | 140 | 169 | 89% | -3.2% | Direct Carbon Costs | -7.0% | -2.0% | Direct Carbon Costs | -5.9% | -0.7% | Physical Impact | -1.9% | 54.1% | 2.4°C | | |
| raditional Irish Deposit Administration policies | Fully Aligned | 436 | 164 | 197 | 94% | 307 | 668 | 975 | 142 | 165 | 93% | -2.1% | Direct Carbon Costs | -3.6% | -1.0% | Direct Carbon Costs | -2.6% | -0.3% | Physical Impact | -0.8% | 52.2% | 2.7°C | | |
| Traditional Irish Life policies | Fully Aligned | 3807 | 153 | 193 | 95% | 2718 | 6767 | 9484 | 141 | 167 | 91% | -2.8% | Direct Carbon Costs | -5.7% | -1.6% | Direct Carbon Costs | -4.6% | -0.5% | Physical Impact | -1.5% | 53.5% | 2.5°C | | |
| raditional UK Deposit Administration policies | Fully Aligned | 1184 | 119 | 150 | 96% | 1194 | 5008 | 6202 | 102 | 127 | 85% | -3.0% | Direct Carbon Costs | -5.1% | -1.2% | Direct Carbon Costs | -3.4% | -0.4% | Physical Impact | -1.1% | 38.3% | 2.8°C | | |
| Traditional UK Life policies | Fully Aligned | 9360 | 100 | 150 | 97% | 8984 | 41116 | 50100 | 106 | 139 | 84% | -3.5% | Direct Carbon Costs | -7.1% | -1.9% | Direct Carbon Costs | -5.7% | -0.7% | Physical Impact | -1.9% | 41.9% | 2.8°C | | |
| Traditional UK Pension policies | Fully Aligned | 1740 | 119 | 150 | 96% | 2180 | 9145 | 11326 | 102 | 127 | 85% | -3.0% | Direct Carbon Costs | -5.1% | -1.2% | Direct Carbon Costs | -3.4% | -0.4% | Physical Impact | -1.1% | 38.3% | 2.8°C | | |
| JK Unitised with-profits Life series I (3% guarantee) | Fully Aligned | 1790 | 91 | 150 | 97% | 2157 | 10351 | 12508 | 108 | 147 | 84% | -3.8% | Direct Carbon Costs | -8.3% | -2.2% | Direct Carbon Costs | -7.0% | -0.8% | Physical Impact | -2.4% | 43.7% | 2.8°C | | |
| JK Unitised with-profits Life Series II | Fully Aligned | 1272 | 91 | 150 | 97% | 1493 | 7165 | 8657 | 108 | 147 | 84% | -3.8% | Direct Carbon Costs | -8.3% | -2.2% | Direct Carbon Costs | -7.0% | -0.8% | Physical Impact | -2.4% | 43.7% | 2.8°C | | |
| JK Unitised with-profits Pensions series I (4% guarantee) | Fully Aligned | 30037 | 139 | 191 | 93% | 21668 | 70939 | 92607 | 123 | 155 | 90% | -2.2% | Direct Carbon Costs | -4.2% | -1.3% | Direct Carbon Costs | -3.4% | -0.4% | Physical Impact | -1.1% | 48.1% | 2.8°C | | |
| JK Unitised with-profits Pensions series II | Fully Aligned | 611 | 122 | 182 | 94% | 509 | 1809 | 2317 | 123 | 164 | 84% | -3.8% | Direct Carbon Costs | -8.7% | -2.7% | Direct Carbon Costs | -7.7% | -0.9% | Physical Impact | -2.8% | 47.5% | 2.5°C | | |
| Self Employed Retirement Plan | Fully Aligned | - | - | - | - | 3295 | 5232 | 8526 | 89 | 90 | 73% | -1.2% | Sovereign | -1.2% | 0.0% | Direct Carbon Costs | 0% | 0% | Physical Impact | 0% | - | - | | |



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