



# Fund Climate Report

Publication Date: 30 June 2024

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

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

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

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

Climate change is the long-term shift in temperatures and weather patterns and how you're invested could have either a positive or negative effect on tackling the climate crisis.

Please see the [Climate Information Guide](#) for further information.

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

### If you're invested in a with-profits fund

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.

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

You can find out more about your with-profits investment with us at [phoenixlife.co.uk/customer-centre/manage-my-policy/manage-my-policy-basingstoke/with-profits](https://phoenixlife.co.uk/customer-centre/manage-my-policy/manage-my-policy-basingstoke/with-profits)

### If you're invested in a unit linked fund

A unit-linked fund, otherwise known as an insured fund, is a fund that is linked to a plan issued by an insurance company that lets you combine your money with other planholders. If you are invested in a lifestyle profile, the unit linked funds you're invested in will depend on how close you are to retirement. You can see these by looking at your annual statement.

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

**Governance, Strategy and Risk Management Framework**  
Click [here](#) to find out more.

**Carbon Footprint Metrics**  
Carbon Footprint is the total greenhouse gas (GHG) emissions caused by an individual, event, organisation, service, place or product, expressed as carbon dioxide equivalent (CO<sub>2</sub>e).  
Click [here](#) to find out more.

**Climate Value at Risk Metrics**  
Climate Value at Risk estimates the potential level of financial change which could happen in a fund because of climate related impacts.  
Click [here](#) to find out more.

**Alignment Metrics**  
Alignment metrics estimate the proportion of a fund that has science-based emission targets and the climate warming scenario a fund is aligned to.  
Click [here](#) to find out more.

Fund Identifiers		Governance, Strategy and Risk Management Framework	Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Code	Fund Name		Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1, 2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTI) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO <sub>2</sub> e)	Total Carbon Emissions (tCO <sub>2</sub> e)	Total Carbon Emissions (tCO <sub>2</sub> e)	Economic Intensity (tCO <sub>2</sub> e/£m)	Revenue Intensity (tCO <sub>2</sub> e/£m)		Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact of scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)		
A001A	SLOC Equity Fund	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A002A	SLOC International Fund	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A003A	SLOC Property Fund	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A004A	SLOC Fixed Interest Fund	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A005A	SLOC Money Fund	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A006A	SLOC Managed Fund	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A008A	SLOC Equity Fund	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A009A	SLOC International Fund	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A010A	SLOC Property Fund	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A011A	SLOC Fixed Interest Fund	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A012A	SLOC Money Fund	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A013A	SLOC Managed Fund	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A017A	SLOC Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A018A	SLOC International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
A019A	SLOC Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A020A	SLOC Fixed Interest Fund	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A021A	SLOC Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A022A	SLOC Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A023A	SLOC Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A025A	SLOC Centennial Managed Fund	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A026A	SLOC Centennial Equity Fund	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A027A	SLOC Centennial Fixed Interest Fund	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A028A	SLOC Centennial Money Fund	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A029A	SLOC Centennial Property Fund	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A030A	SLOC Centennial International Fund	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A031A	SLOC Centennial Indexed Linked Fund	Limited Alignment	373	225	597	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A032A	SLOC SIB Managed Fund	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A033A	SLOC SIB Equity Fund	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A034A	SLOC SIB Fixed Interest Fund	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A035A	SLOC SIB Money Fund	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A036A	SLOC SIB Property Fund	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A037A	SLOC SIB International Fund	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A038A	SLOC Universal Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A038C	SLOC Universal Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A039A	SLOC Universal Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C



Fund Identifiers		Governance, Strategy and Risk Management Framework	Current Year's Carbon Footprint						Climate Value at Risk (CvAR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Code	Fund Name		Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint Fund Information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTI) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/€m)	Revenue Intensity (tCO2e/€m)	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 (%)			
A039C	SLOC Universal Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A040A	SLOC Universal Fixed Interest Fund	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A040C	SLOC Universal Fixed Interest Fund	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A041A	SLOC Universal Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A041C	SLOC Universal Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A042A	SLOC Universal Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A042C	SLOC Universal Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A043A	SLOC Universal International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
A043C	SLOC Universal International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
A044A	SLOC Universal Index Linked Fund	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A044C	SLOC Universal Index Linked Fund	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A045A	SLOC Universal Guaranteed Fund	Limited Alignment	2770	37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	-0.1%	54.9%	1.5°C
A045C	SLOC Universal Guaranteed Fund	Limited Alignment	2770	37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	-0.1%	54.9%	1.5°C
A046A	SLOC FPP Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A047A	SLOC FPP Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A048A	SLOC FPP Fixed Interest Fund	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A049A	SLOC FPP Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A050A	SLOC FPP Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A051A	SLOC FPP International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
A052A	SLOC FPP Index Linked Fund	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A053A	SLOC FPP Guaranteed Fund	Limited Alignment	2770	37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	-0.1%	54.9%	1.5°C
A054A	SLOC Pension Review Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A055A	SLOC Pension Review Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A056A	SLOC Pension Review Fixed Interest	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A057A	SLOC Pension Review Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A058A	SLOC Pension Review Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A059A	SLOC Pension Review International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
A060A	SLOC Pension Review Index Linked Fund	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A061A	SLOC Pension Review Guaranteed Fund	Limited Alignment	2770	37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	-0.1%	54.9%	1.5°C
A062A	SLOC Fixed Interest Fund	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A063A	SLOC HE Equity Flexible Investment Plan	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A064A	SLOC HE Managed Flexible Investment Plan	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A065A	SLOC HE Personal Pension Plan	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A067A	SLOC HE Pensions Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A067C	SLOC HE Pensions Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A068A	SLOC HE Pensions International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
A068C	SLOC HE Pensions International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
A069A	SLOC HE Pensions Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A069C	SLOC HE Pensions Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A070A	SLOC HE Pensions Fixed Interest Securities	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A070C	SLOC HE Pensions Fixed Interest Securities	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A071A	SLOC HE Pensions Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A071C	SLOC HE Pensions Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A072A	SLOC HE Pension Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A072C	SLOC HE Pension Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A073A	SLOC HE Pensions Index Linked Fund	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A073C	SLOC HE Pensions Index Linked Fund	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A074A	SLOC HE Pensions Guaranteed Fund	Limited Alignment	2770	37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	-0.1%	54.9%	1.5°C
A074C	SLOC HE Pensions Guaranteed Fund	Limited Alignment	2770	37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs	-0.4%	0%	Physical Impact	-0.1%	54.9%	1.5°C
A075A	SLOC HE Equity Fund 2	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A075C	SLOC HE Equity Fund 2	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A076A	SLOC HE International Fund	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A076C	SLOC HE International Fund	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A077A	SLOC HE Property Fund	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A077C	SLOC HE Property Fund	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A078A	SLOC HE Fixed Interest Fund	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A078C	SLOC HE Fixed Interest Fund	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A079A	SLOC HE Money Fund	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A079C	SLOC HE Money Fund	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A080A	SLOC HE Managed Fund 2	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A080C	SLOC HE Managed Fund 2	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A081A	SLOC HE Index Linked Fund	Limited Alignment	373	225	597	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A081C	SLOC HE Index Linked Fund	Limited Alignment	373	225	597	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A082A	SLOC HE Irish Managed Fund	Limited Alignment	531	2363	2894	87	107	97%	-2.7%	Direct Carbon Costs	-7.2%	-0.8%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.9%	80.7%	2.8°C
A082C	SLOC HE Irish Managed Fund	Limited Alignment	531	2363	2894	87	107	97%	-2.7%	Direct Carbon Costs	-7.2%	-0.8%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.9%	80.7%	2.8°C
A083A	SLOC HE ROI Pensions Managed Fund	Limited Alignment	87	389	476	87	107	97%	-2.7%	Direct Carbon Costs	-7.2%	-0.9%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.9%	80.7%	2.8°C
A083C	SLOC HE ROI Pensions Managed Fund	Limited Alignment	87	389	476	87	107	97%	-2.7%	Direct Carbon Costs	-7.2%	-0.9%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.9%	80.7%	2.8°C
A086A	SLOC Pension Review Managed Fund	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A087A	SLOC Pension Review Equity Fund	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A088A	SLOC Pension Review Fixed Interest	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A089A	SLOC Pension Review Money Fund	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A090A	SLOC Pension Review Property Fund	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A091A	SLOC Pension Review International Fund	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	Physical Impact	-2.0%		



Fund Identifiers		Governance, Strategy and Risk Management Framework	Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Code	Fund Name		Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint Fund Information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target (SBT) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/€m)	Revenue Intensity (tCO2e/€m)	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 (%)			
A104C	SLOC Fixed Interest 2	Limited Alignment	11116	48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A105A	SLOC Property 2	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A105C	SLOC Property 2	Limited Alignment	3	24	26	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A106A	SLOC Equity 2	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A106C	SLOC Equity 2	Limited Alignment	52400	1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs	-3.0%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70%	6°C
A107A	SLOC Cash Pension	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A107C	SLOC Cash Pension	Limited Alignment	29	265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A108A	SLOC Index Linked 2	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A108C	SLOC Index Linked 2	Limited Alignment	5236	3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A109A	SLOC Pension Deposit	Limited Alignment	1520	6334	7854	121	130	87%	-1.9%	Direct Carbon Costs	-2.2%	-0.6%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.2%	64.4%	1.5°C
A109C	SLOC Pension Deposit	Limited Alignment	1520	6334	7854	121	130	87%	-1.9%	Direct Carbon Costs	-2.2%	-0.6%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.2%	64.4%	1.5°C
A110A	SLOC Managed 2	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A111A	SLOC International	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A112A	SLOC Fixed Interest	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A113A	SLOC Property	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A114A	SLOC Cash Deposit	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A115A	SLOC Index Linked	Limited Alignment	373	225	597	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A116A	SLOC International 2	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A117A	SLOC Equity 3	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A118A	SLOC Managed 4	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A119A	SLOC Equity 2	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A120A	SLOC International 3	Limited Alignment	407	4703	5110	52	119	97%	-3.0%	Direct Carbon Costs	-8.2%	-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A121A	SLOC Fixed Interest 2	Limited Alignment	842	3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
A122A	SLOC Property 2	Limited Alignment	0	0	1	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A123A	SLOC Equity 4	Limited Alignment	4348	84150	88498	61	93	100%	+5.4%	Direct Carbon Costs	-2.9%	+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A124A	SLOC Cash 2	Limited Alignment	2	16	18	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
A125A	SLOC Index Linked 2	Limited Alignment	373	225	597	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A128A	SLOC Managed 5	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A129A	SLOC Managed 3	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A130A	SLOC Centennial Managed	Limited Alignment	5019	49093	54112	74	118	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A131A	SLOC Individual Managed Pension	Limited Alignment	73839	734152	807991	72	111	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A132A	SLOC Guaranteed Return	Limited Alignment	1520	6334	7854	121	130	87%	-1.9%	Direct Carbon Costs	-2.2%	-0.6%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.2%	64.4%	1.5°C
A133A	SLOC Pension Deposit 1994	Limited Alignment	1520	6334	7854	121	130	87%	-1.9%	Direct Carbon Costs	-2.2%	-0.6%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.2%	64.4%	1.5°C
A133C	SLOC Pension Deposit 1994	Limited Alignment	1520	6334	7854	121	130	87%	-1.9%	Direct Carbon Costs	-2.2%	-0.6%	Direct Carbon Costs	-0.9%	0%	Physical Impact	-0.2%	64.4%	1.5°C
B001A	SLFC 2nd Equity Unit	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B002A	SLFC 2nd Property Unit	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B003A	SLFC Balanced Managed 3	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B004A	SLFC Money Life	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B005A	SLFC 2nd Gilt	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B006A	SLFC North American	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B009A	SLFC Index Linked Gilt	Limited Alignment	1479	893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B010A	SLFC Managed Acc	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B012A	SLFC Equity Acc	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B013C	SLFC 2nd Equity Cap	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B014C	SLFC 2nd Property Cap	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B015C	SLFC Balanced Managed 3 Cap	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B016A	SLFC Property Acc	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B017C	SLFC Money Capital	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B018C	SLFC 2nd Gilt Cap	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B019A	SLFC Equity Annuity	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B020C	SLFC North American Cap	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B027C	SLFC Index Linked Gilt Cap	Limited Alignment	1479	893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B029A	SLFC Index Linked Gilt Pension	Limited Alignment	8859	5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B030A	SLFC Equity PP Bond	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B031A	SLFC Property PP Bond	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B032A	SLFC Managed PP Bond	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B033A	SLFC Deposit PP Bond	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B035A	SLFC 2nd Equity Pension	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B036A	SLFC 2nd Property Pension	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B037A	SLFC Balanced Managed 3 Pension	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B038A	SLFC Money Pension	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B039A	SLFC 2nd Gilt Pension	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B040A	SLFC North American Pension	Limited Alignment	10150	151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
B042A	SLFC Equity Unit	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B043A	SLFC Equity (Uganda)	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B048C	SLFC 2nd Equity Pension Cap	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B049C	SLFC 2nd Property Pension Cap	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B050C	SLFC Balanced Managed 3 Pension Cap	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B051C	SLFC Money Pension Capital	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B053C	SLFC 2nd Gilt Pension Cap	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B054C	SLFC North American Pension Cap	Limited Alignment	10150	151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
B056A	SLFC Property	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B057A	SLFC Deposit Guaranteed	Limited Alignment	156	24561	24718	13	8	100%	0%	Direct Carbon Costs	-0.1%	0%	Direct Carbon Costs	-0.1%	0%	Physical Impact	0%	44.7%	1.



Fund Identifiers		Governance, Strategy and Risk Management Framework	Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Code	Fund Name		Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint Fund Information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTI) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/€m)	Revenue Intensity (tCO2e/€m)		Potential Impact on scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact on scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)	Potential Impact on scenario on Value (%)	Main Impact Driver	Potential Impact on Value (%) excl. Adaptation & Abatement (%)		
B088A	SLFC Property Bond	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B089A	SLFC Balanced Bond	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B091A	SLFC L&E Gilt	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B092A	SLFC L&E First SIF	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B093A	SLFC L&E Second	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B095A	SLFC L&E Sec Ret	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B097A	SLFC L&E Equity	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B098A	SLFC L&E Deposit	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B101C	SLFC Far Eastern Cap	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B102A	SLFC Far Eastern	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B103C	SLFC Far Eastern Pension Cap	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B104A	SLFC Far Eastern Pension	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B116A	SLFC 2nd European	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B117C	SLFC European Cap	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B118A	SLFC European Pension	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B119C	SLFC European Pension Cap	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B120A	SLFC International	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B121C	SLFC International Cap	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B122A	SLFC International Pension	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B123C	SLFC International Pension Cap	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B124A	SLFC 2nd Japan	Limited Alignment	669	12766	13436	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-8.4%	-0.8%	Physical Impact	-2.4%	41.6%	2.4°C
B125C	SLFC 2nd Japan Life Cap	Limited Alignment	669	12766	13436	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-8.4%	-0.8%	Physical Impact	-2.4%	41.6%	2.4°C
B126A	SLFC 2nd Japan Pension	Limited Alignment	4032	76893	80925	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-8.4%	-0.9%	Physical Impact	-2.4%	41.6%	2.4°C
B127C	SLFC 2nd Japan Pension Cap	Limited Alignment	4032	76893	80925	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-8.4%	-0.9%	Physical Impact	-2.4%	41.6%	2.4°C
B186A	SLFC UK Fixed Interest Life	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B187A	SLFC UK Fixed Interest Pension	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B188A	SLFC UK Equity Growth Life	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B189A	SLFC UK Equity Growth Pension	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B190A	SLFC Property Shares Life	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B191A	SLFC Property Shares Pension	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B198A	SLFC Green Life	Limited Alignment	489	8469	8957	81	250	99%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.5%	-0.7%	Physical Impact	-1.6%	74.5%	1.7°C
B199A	SLFC Green Pension	Limited Alignment	3288	57009	60297	81	251	100%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.6%	-0.7%	Physical Impact	-1.6%	75.5%	1.8°C
B214C	SLFC UK Fixed Interest Life Cap	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B215C	SLFC UK Equity Growth Life Cap	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B216C	SLFC Property Shares Life Cap	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B220C	SLFC Green Life Cap	Limited Alignment	489	8469	8957	81	250	99%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.5%	-0.7%	Physical Impact	-1.6%	74.5%	1.7°C
B231A	SLFC 2nd Property (LN)	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B232C	SLFC 2nd Property Cap (LN)	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B233A	SLFC 2nd Property Pension (LN)	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B250A	SLFC International Life	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B251A	SLFC Balanced Managed Life	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B252C	SLFC Balanced Managed Life	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B253A	SLFC Balanced Managed Pension	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B254C	SLFC Balanced Managed Pension	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B301A	SLFC Key	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B302A	SLFC Key A Scandinavia	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B304A	SLFC Spearhead	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B305A	SLFC Global Growth	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B306A	SLFC Select Security	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B307A	SLFC Select Security A 1	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B308A	SLFC Select Security A 2	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B309C	SLFC Select Security A Cap 1	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B310C	SLFC Select Security A Cap 2	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B311A	SLFC Blue Chip 1	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B312A	SLFC Blue Chip 2	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B313C	SLFC Blue Chip Cap 1	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B314C	SLFC Blue Chip Cap 2	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B315A	SLFC Blue Chip Pension 1	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B316A	SLFC Blue Chip Pension 2	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B317C	SLFC Blue Chip Pension Cap 1	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B318C	SLFC Blue Chip Pension Cap 2	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B319A	SLFC Fixed Yield 1	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B320A	SLFC Fixed Yield 2	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B321C	SLFC Fixed Yield Cap 1	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B322C	SLFC Fixed Yield Cap 2	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B323A	SLFC Fixed Yield Pension 1	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B324A	SLFC Fixed Yield Pension 2	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B325C	SLFC Fixed Yield Pension Cap 1	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B326C	SLFC Fixed Yield Pension Cap 2	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B327A	SLFC Deposit 1	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B328A	SLFC Deposit 2	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact</			



Fund Identifiers		Governance, Strategy and Risk Management Framework	Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Code	Fund Name		Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint Fund Information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTI) Alignment (%)	Implied Temperature Rise (ITR) (°C)
						Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)		Economic Intensity (tCO2e/€m)	Revenue Intensity (tCO2e/€m)	Potential Impact on Scenario on Value (%)	Main Impact Driver	Potential Impact on Value (% excl. Adaptation & Abatement (%))	Potential Impact on Scenario on Value (%)	Main Impact Driver	Potential Impact on Value (% excl. Adaptation & Abatement (%))	Potential Impact on Scenario on Value (%)		
B347A	SLFC International Pension 1	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B348A	SLFC International Pension 2	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B349C	SLFC International Pension Cap 1	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B350C	SLFC International Pension Cap 2	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B351A	SLFC Property 1	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B352A	SLFC Property 2	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B353C	SLFC Property Cap 1	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B354C	SLFC Property Cap 2	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B355A	SLFC Property Pension 1	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B356A	SLFC Property Pension 2	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B357C	SLFC Property Pension Cap 1	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B358C	SLFC Property Pension Cap 2	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B359A	SLFC Pacific 1	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B360A	SLFC Pacific 2	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B361C	SLFC Pacific Cap 1	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B362C	SLFC Pacific Cap 2	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B363A	SLFC Pacific Pension 1	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B364A	SLFC Pacific Pension 2	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B365C	SLFC Pacific Pension Cap 1	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B366C	SLFC Pacific Pension Cap 2	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B367A	SLFC Equity 1	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B368A	SLFC Equity 2	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B369C	SLFC Equity Cap 1	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B370C	SLFC Equity Cap 2	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B371A	SLFC Equity Pension 1	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B372A	SLFC Equity Pension 2	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B373C	SLFC Equity Pension Cap 1	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B374C	SLFC Equity Pension Cap 2	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B383A	SLFC Index Linked 1	Limited Alignment	1479	893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B384A	SLFC Index Linked 2	Limited Alignment	1479	893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B385C	SLFC Index Linked Cap 1	Limited Alignment	1479	893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B386C	SLFC Index Linked Cap 2	Limited Alignment	1479	893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B387A	SLFC Index Linked Pension 1	Limited Alignment	8859	5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B388A	SLFC Index Linked Pension 2	Limited Alignment	8859	5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B389C	SLFC Index Linked Pension Cap 1	Limited Alignment	8859	5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B390C	SLFC Index Linked Pension Cap 2	Limited Alignment	8859	5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B391A	SLFC American 1	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B392A	SLFC American 2	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B393C	SLFC American Cap 1	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B394C	SLFC American Cap 2	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B395A	SLFC American Pension 1	Limited Alignment	10150	151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
B396A	SLFC American Pension 2	Limited Alignment	10150	151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
B397C	SLFC American Pension Cap 1	Limited Alignment	10150	151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
B398C	SLFC American Pension Cap 2	Limited Alignment	10150	151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
B399A	SLFC European 1	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B400A	SLFC European 2	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B401C	SLFC European Cap 1	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B402C	SLFC European Cap 2	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B403A	SLFC European Pension 1	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B404A	SLFC European Pension 2	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B405C	SLFC European Pension Cap 1	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B406C	SLFC European Pension Cap 2	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B407A	SLFC Managed S1 Acc	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B408A	SLFC Guaranteed S1 Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B409A	SLFC Property S1 Acc	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B410A	SLFC American S1 Acc	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B412A	SLFC Fixed Account	Limited Alignment	9	84	93	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B413A	SLFC Money S1 Acc	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B416A	SLFC International S1 Acc	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B418A	SLFC Guaranteed S2 Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B419A	SLFC Gilt Edged S1 Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B422A	SLFC Growth S1 Acc	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B423C	SLFC Pension Managed S1 Cap	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B424A	SLFC Pension Managed S1 Acc	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B425C	SLFC Pension Deposit S1 Cap	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B426A	SLFC Pension Deposit S1 Acc	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B427C	SLFC Pension Property S1 Cap	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B428A	SLFC Pension Property S1 Acc	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B429A	SLFC UK Equity S1 Acc	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B432C	SLFC Managed S1 Cap	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B434C	SLFC Property S1 Cap	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B435C	SLFC American S1 Cap	Limited Alignment	2830	31673	34503	32	11												



Fund Identifiers		Governance, Strategy and Risk Management Framework	Current Year's Carbon Footprint						Climate Value at Risk (CvAR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Code	Fund Name		Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint Fund Information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTI) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/€m)	Revenue Intensity (tCO2e/€m)	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 (%)			
B463A	SLFC Pension Managed S3 Acc	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B464C	SLFC Pension Managed S3 Cap	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B465A	SLFC Pension Deposit S3 Acc	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B466C	SLFC Pension Deposit S3 Cap	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B467A	SLFC Pension Property S3 Acc	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B468C	SLFC Pension Property S3 Cap	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B469A	SLFC Pension Gilt Edged S3 Acc	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B470C	SLFC Pension Gilt Edged S3 Cap	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B471A	SLFC Pension Equity S3 Acc	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B472C	SLFC Pension Equity S3 Cap	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B475A	SLFC Growth S3 Acc	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B478A	SLFC Managed S3 Acc	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B479A	SLFC Property S3 Acc	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B480A	SLFC American S3 Acc	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B482A	SLFC Money S3 Acc	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B483A	SLFC International S3 Acc	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B484A	SLFC Gilt Edged S3 Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B485A	SLFC UK Equity S3 Acc	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B486C	SLFC Managed S3 Cap	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B487C	SLFC Property S3 Cap	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B488C	SLFC American S3 Cap	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B490C	SLFC Money S3 Cap	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B491C	SLFC International S3 Cap	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B492C	SLFC Gilt Edged S3 Cap	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B493C	SLFC UK Equity S3 Cap	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B498A	SLFC ILUK Equity Acc	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B518A	SLFC Pensions International 3A	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B519C	SLFC Pensions International 3C	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B520A	SLFC Del Emerging Markets Acc	Limited Alignment	2542	10054	12596	118	217	100%	-9.1%	Direct Carbon Costs	-14.1%	-7.2%	Direct Carbon Costs	-12.0%	-1.6%	Physical Impact	-3.1%	23.8%	4.4°C
B521C	SLFC Del Emerging Markets Cap	Limited Alignment	2542	10054	12596	118	217	100%	-9.1%	Direct Carbon Costs	-14.1%	-7.2%	Direct Carbon Costs	-12.0%	-1.6%	Physical Impact	-3.1%	23.8%	4.4°C
B522A	SLFC Del Emerging Market Pension Acc	Limited Alignment	14207	56181	70388	118	217	100%	-9.1%	Direct Carbon Costs	-14.1%	-7.2%	Direct Carbon Costs	-12.0%	-1.6%	Physical Impact	-3.2%	23.9%	4.4°C
B523C	SLFC Del Emerging Market Pension Cap	Limited Alignment	14207	56181	70388	118	217	100%	-9.1%	Direct Carbon Costs	-14.1%	-7.2%	Direct Carbon Costs	-12.0%	-1.6%	Physical Impact	-3.2%	23.9%	4.4°C
B531A	SLFC Imperial Growth Acc	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B532A	SLFC Imperial Pension Managed 3 Acc	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B533A	SLFC Imperial Managed Acc	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B534A	SLFC Imperial Fixed Interest Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B535A	SLFC Imperial Sec Cptl Acc	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B536A	SLFC Imperial Equity Acc	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B537A	SLFC Imperial Property Acc	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B540C	SLFC Imperial Pension Managed 3 Cap	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B543A	SLFC ILUK Managed Acc	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B544A	SLFC ILUK Equity Acc	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B545A	SLFC ILUK Property Acc	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B546A	SLFC ILUK IL Gilt Acc	Limited Alignment	1479	893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B547A	SLFC ILUK Money Market Acc	Limited Alignment	14	130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B548A	SLFC ILUK Gilt Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B549A	SLFC ILUK International Equity Acc	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B550A	SLFC ILUK North America Acc	Limited Alignment	2830	31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%	Direct Carbon Costs	-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B551A	SLFC ILUK Japan Acc	Limited Alignment	669	12766	13436	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-8.4%	-0.8%	Physical Impact	-2.4%	41.6%	2.4°C
B563A	SLFC Imperial Pension Property Acc	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B564A	SLFC Imperial Pension Gilt Acc	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B565A	SLFC Imperial Pension IL Gilt Acc	Limited Alignment	8859	5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B566A	SLFC Imperial Pension M Market Acc	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B567A	SLFC Imperial Pension Equity Acc	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B568A	SLFC Imperial Pension International Acc	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B569C	SLFC Imperial Pension Property Cap	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B570C	SLFC Imperial Pension Gilt Cap	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B571C	SLFC Imperial Pension IL Gilt Cap	Limited Alignment	8859	5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
B572C	SLFC Imperial Pension M Market Cap	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
B573C	SLFC Imperial Pension Equity Cap	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B574C	SLFC Imperial Pension International Cap	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B575A	SLFC Imperial Pension Managed Acc	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B577A	SLFC Pension America	Limited Alignment	10150	151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%	Direct Carbon Costs	-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
B578A	SLFC Pension Japan	Limited Alignment	4032	76893	80925	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-8.4%	-0.9%	Physical Impact	-2.4%	41.6%	2.4°C
B579A	SLFC Pension Far East	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B580A	SLFC Pension European	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B594A	SLFC Term Assurance	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B595A	SLFC Far East	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B596A	SLFC European	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B597A	SLFC Health Managed	Limited Alignment	21611	209764	231375	74	119	98%	-0.4%	Direct Carbon Costs	-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
B598A	SLFC Managed Retirement	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
B599A	SLFC Pension Term																		



Fund Identifiers		Governance, Strategy and Risk Management Framework	Current Year's Carbon Footprint						Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2									Alignment metrics	
Fund Code	Fund Name		Scope 1 & 2 Greenhouse Gas Emissions	Scope 3 Greenhouse Gas Emissions	Scope 1, 2 & 3 Total Greenhouse Gas Emissions	Carbon footprint Scope 1 & 2 Emissions Intensity		Data Coverage % for Carbon Footprint fund Information	Orderly Transition Scenario (Anticipated warming 1.5C or below)			Disorderly Transition Scenario (Anticipated warming 2C or below)			Hot House World Scenario (Anticipated Warming 3C or above)			Science Based Target Initiative (SBTI) Alignment (%)	Implied Temperature Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)		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 (%)		
B623C	SLFC Equity 3 Cap	Limited Alignment	11676	225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
B624A	SLFC Equity Growth Pension Acc	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B625C	SLFC Equity Growth Pension Cap	Limited Alignment	54043	1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	69.5%	6°C
B626A	SLFC European 1 Acc	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B627A	SLFC European 2 Acc	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B628A	SLFC European 3 Acc	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B629C	SLFC European 3 Cap	Limited Alignment	1671	35076	36747	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.7%	1.5°C
B630A	SLFC European Pension Acc	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B631C	SLFC European Pension Cap	Limited Alignment	8866	186093	194959	55	98	91%	-0.9%	Direct Carbon Costs	-7.4%	-0.8%	Direct Carbon Costs	-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°C
B632A	SLFC Fixed Interest 1 Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B633A	SLFC Fixed Interest 2 Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B634A	SLFC Fixed Interest 3 Acc	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B635C	SLFC Fixed Interest 3 Cap	Limited Alignment	3458	15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B636A	SLFC Fixed Interest Pension Acc	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B637C	SLFC Fixed Interest Pension Cap	Limited Alignment	18515	80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
B644A	SLFC Green Life 1 Acc	Limited Alignment	489	8469	8957	81	250	99%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.5%	-0.7%	Physical Impact	-1.6%	74.5%	1.7°C
B645A	SLFC Green Life 2 Acc	Limited Alignment	489	8469	8957	81	250	99%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.5%	-0.7%	Physical Impact	-1.6%	74.5%	1.7°C
B646A	SLFC Green Life 3 Acc	Limited Alignment	489	8469	8957	81	250	99%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.5%	-0.7%	Physical Impact	-1.6%	74.5%	1.7°C
B647C	SLFC Green Life 3 Cap	Limited Alignment	489	8469	8957	81	250	99%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.5%	-0.7%	Physical Impact	-1.6%	74.5%	1.7°C
B648A	SLFC Green Pension Acc	Limited Alignment	3288	57009	60297	81	251	100%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.6%	-0.7%	Physical Impact	-1.6%	75.5%	1.8°C
B649C	SLFC Green Pension Cap	Limited Alignment	3288	57009	60297	81	251	100%	+5.1%	Direct Carbon Costs	-4.3%	+1.6%	Direct Carbon Costs	-8.6%	-0.7%	Physical Impact	-1.6%	75.5%	1.8°C
B650A	SLFC International 1 Acc	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B651A	SLFC International 2 Acc	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B652A	SLFC International 3 Acc	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B653C	SLFC International 3 Cap	Limited Alignment	1992	25743	27735	52	114	98%	-1.6%	Direct Carbon Costs	-7.2%	-1.8%	Direct Carbon Costs	-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B654A	SLFC International Pension Acc	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B655C	SLFC International Pension Cap	Limited Alignment	11640	158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs	-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B668A	SLFC Orient 1 Acc	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B669A	SLFC Orient 2 Acc	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B670A	SLFC Orient 3 Acc	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B671C	LFC Orient 3 Cap	Limited Alignment	1991	20946	22938	62	159	99%	-2.8%	Direct Carbon Costs	-9.6%	-4.1%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B672A	SLFC Orient Pension Acc	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B673C	SLFC Orient Pension Cap	Limited Alignment	9644	99478	109122	64	162	99%	-2.5%	Direct Carbon Costs	-9.2%	-4.0%	Direct Carbon Costs	-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B680A	SLFC Property 1 Acc	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B681A	SLFC Property 2 Acc	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B682A	SLFC Property 3 Acc	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B683C	SLFC Property 3 Cap	Limited Alignment	2	14	16	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B684A	SLFC Property Pension Acc	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
B685C	SLFC Property Pension Cap	Limited Alignment	4	39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
F846A	SLFC Invesco Distribution Pension	Limited Alignment	173	1056	1229	79	101	86%	+0.5%	Direct Carbon Costs	-2.8%	+0.7%	Direct Carbon Costs	-2.8%	-0.3%	Physical Impact	-0.7%	49.8%	2.9°C
F848A	SLFC Invesco High Income Pension	Limited Alignment	109	994	1103	98	152	95%	-0.8%	Direct Carbon Costs	-8.9%	0%	Direct Carbon Costs	-8.2%	-0.7%	Physical Impact	-1.9%	50.2%	6°C
F865A	SLFC Deutsche Managed Sterling	Limited Alignment	0	0	0	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
F870A	SLFC Balanced Passive Managed	Limited Alignment	393	3005	3398	90	131	98%	-2.7%	Direct Carbon Costs	-6.8%	-1.6%	Direct Carbon Costs	-6.2%	-0.6%	Physical Impact	-1.4%	56.7%	2.6°C
F871A	SLFC Cautious Passive Managed	Limited Alignment	224	1497	1722	113	132	96%	-2.7%	Direct Carbon Costs	-6.4%	-0.9%	Direct Carbon Costs	-4.9%	-0.3%	Physical Impact	-1.1%	53.4%	3.7°C
F910A	SLFC Baillie Gifford Long Term Global Growth	Limited Alignment	11	563	573	3	12	100%	+1.6%	Direct Carbon Costs	-5.5%	-0.2%	Direct Carbon Costs	-7.5%	-1.6%	Physical Impact	-3.6%	44.9%	2.5°C
F911A	SLFC Schroder Sterling Broad Market Bond	Limited Alignment	98	263	361	85	99	90%	-3.3%	Sovereign	-3.5%	-0.8%	Direct Carbon Costs	-1.1%	0%	Physical Impact	-0.1%	39.3%	1.8°C
F912A	SLFC Aberdeen UK Property	Limited Alignment	0	0	0	7	9	70%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	1.6%	1.5°C
N/A	SLOC Life With-Profits - GBP	Limited Alignment	16425	123876	140301	78	109	95%	-1.9%	Direct Carbon Costs	-4.0%	-0.3%	Direct Carbon Costs	-2.6%	-0.2%	Physical Impact	-0.5%	47.3%	2.4°C
N/A	SLOC Life With-Profits - Irish	Limited Alignment	16425	123876	140301	78	109	95%	-1.9%	Direct Carbon Costs	-4.0%	-0.3%	Direct Carbon Costs	-2.6%	-0.2%	Physical Impact	-0.5%	47.3%	2.4°C
N/A	SLOC Pension With-Profits - GBP	Limited Alignment	1008	8698	9706	42	50	83%	-0.4%	Direct Carbon Costs	-1.0%	0%	Direct Carbon Costs	-0.7%	-0.1%	Physical Impact	-0.2%	54.7%	3.1°C
N/A	SLOC Pension With-Profits - Irish	Limited Alignment	1008	8698	9706	42	50	83%	-0.4%	Direct Carbon Costs	-1.0%	0%	Direct Carbon Costs	-0.7%	-0.1%	Physical Impact	-0.2%	54.7%	3.1°C