



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

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

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-policybasingstoke/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.

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 <u>Climate Information Guide</u> for further information.

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

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Click here to find out more.

#### **Carbon Footprint Metrics**

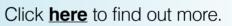
Carbon Footprint is the total greenhouse gas (GHG) emissions caused by an individual, event, organisation, service, place or product, expressed as carbon dioxide equivalent (CO2e).

Click here to find out more.



#### Climate Value at Risk Metrics

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





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.

			d Risk					Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2											
Fund Code	Fund Name	Governance, Strategy and Risk	Scope 1 & 2	Cur Scope 3	rent Year's C Scope 1,2			Data	Orderly Tree	sition Scenario	Climate		k (CVaR) Scenario ansition Scenario (Antic			orld Scenario		Alignme Science	Implied
Fund Code		Management Framework	Greenhouse Gas Emissions	Greenhouse Gas Emissions	& 3 Total Greenhouse Gas Emissions	Emissions Inte		Coverage % for Carbon Footprint fund		warming 1.5C or below)		2C or below)		ipated warming		Warming 3C or abov	e)	Based Target Initiative (SBTi) Alignment	Temperature Rise (ITR) (°C)
			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 (%)	(%)	
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 Code	Fund Identifiers Fund Name	Governance, Strategy and Risk Management Framework	Greenhouse Gas	Scope 3 Greenhouse Gas	Scope 1,2 & 3 Total Greenhouse	Carbon Footp Carbon footpri Emissions Inte	nt Scope 1 & 2	for Carbon		sition Scenario warming 1.5C or below)	Climate		k (CVaR) Scenario Insition Scenario (Antici		Hot House Wo	orld Scenario Varming 3C or abov	e)	Science Based Target Initiative	ent metrics Implied Temperature Rise (ITR)
			Emissions Total Carbon Emissions	Emissions Total Carbon Emissions	Gas Emissions Total Carbon Emissions	Economic	Revenue	Footprint fund information	Potential Impact of	Main Impact Driver	Potential Impact	Potential	Main Impact Driver	Potential Impact	Potential Impact of	Main Impact Driver		(SBTi) Alignment (%)	(°C)
			Emissions (tCO2e)	Emissions (tCO2e)	Emissions (tCO2e)	Intensity (tCO2e/£m)	Intensity (tCO2e/£m)		Impact of scenario on Value (%)		on Value (%) excl. Adaptation & Abatement (%)	Impact of scenario on Value (%)		on Value (%) excl. Adaptation & Abatement (%)	Impact of scenario on Value (%)		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
	SLOC Universal Fixed Interest Fund	Limited Alignment		48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
	SLOC Universal Fixed Interest Fund	Limited Alignment		48446	59562 294	98	110	95% 24%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C 1.5°C
	SLOC Universal Money Fund SLOC Universal Money Fund	Limited Alignment		265 265	294	19	21	24%	0% 0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs		0% 0%	Physical Impact Physical Impact		0.7%	1.5°C
	SLOC Universal Property Fund	Limited Alignment		24	26	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%		0%	0%	1.5°C
	SLOC Universal Property Fund	Limited Alignment		24	26	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		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
	SLOC Universal Guaranteed Fund	Limited Alignment		37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs		0%	Physical Impact		54.9%	1.5°C
	SLOC Universal Guaranteed Fund	Limited Alignment		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 4.7°C
	SLOC FPP Managed Fund SLOC FPP Equity Fund	Limited Alignment		734152	807991	72 61	111 94	98%	-0.2% +5.3%		-3.0%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact Physical Impact	-1.3% -1.7%	52.7% 70%	4.7 C
	SLOC FPP Fixed Interest Fund	Limited Alignment		48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		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
	SLOC Pension Review Managed Fund	Limited Alignment		734152	807991	72	111	98%	-0.2%		-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%		-1.3%	52.7%	4.7°C
	SLOC Pension Review Equity Fund	Limited Alignment		1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact		70%	6°C
	SLOC Pension Review Fixed interest SLOC Pension Review Money Fund	Limited Alignment		48446 265	59562 294	98	110	95% 24%	-4.0% 0%	Sovereign Direct Carbon Costs	-4.1%	-1.0%	Sovereign Direct Carbon Costs	-1.1%	0%	Physical Impact		39.6% 0.7%	1.7°C 1.5°C
	SLOC Pension Review Money Fund SLOC Pension Review Property Fund	Limited Alignment		265 24	294 26	19 19	21	24% 24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0% 0%	Physical Impact Physical Impact		0.7%	1.5°C 1.5°C
	SLOC Pension Review International Fund	Limited Alignment		21368	23129	48	105	98%	-2.6%		-7.8%	-2.6%		-8.3%	-1.0%	Physical Impact	-2.0%	50.7%	1.8°C
	SLOC Pension Review Index Linked Fund	Limited Alignment		3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%		+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
	SLOC HE Personal Pension Plan	Limited Alignment		734152	807991	72	111	98%	-0.2%		-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
	SLOC HE Pensions Equity Fund	Limited Alignment		1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs		+4%		-4.5%	-0.6%		-1.7%	70%	6°C
	SLOC HE Pensions Equity Fund SLOC HE Pensions International Fund	Limited Alignment		1015749 21368	1068149 23129	61 48	94 105	100% 98%	+5.3%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		70% 50.7%	6°C 1.8°C
	SLOC HE Pensions International Fund	Limited Alignment		21368	23129	48	105	98%	-2.6%	Direct Carbon Costs		-2.6%	Direct Carbon Costs		-1.0%	Physical Impact		50.7%	1.8°C
	SLOC HE Pensions Property Fund	Limited Alignment		24	26	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%		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
	SLOC HE Pensions Money Fund	Limited Alignment		265	294	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0.7%	1.5°C
	SLOC HE Pension Managed Fund	Limited Alignment		734152	807991	72	111	98%	-0.2%		-4.8%	+0.1%	Direct Carbon Costs	-4.8%	-0.6%	, ,	-1.3%	52.7%	4.7°C
	SLOC HE Pension Managed Fund SLOC HE Pensions Index Linked Fund	Limited Alignment		734152 3161	807991 8396	72 142	111	98%	-0.2% -6.8%	Direct Carbon Costs Sovereign	-4.8%	+0.1%	Direct Carbon Costs Sovereign	-4.8%	-0.6% +1.6%	Physical Impact Physical Impact	-1.3% +1.6%	52.7% 0.7%	4.7°C
	SLOC HE Pensions Index Linked Fund	Limited Alignment		3161	8396	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%		+1.6%	0.7%	1.5°C
	SLOC HE Pensions Guaranteed Fund	Limited Alignment		37842	40612	75	114	96%	-1.3%	Sovereign	-1.6%	-0.1%	Direct Carbon Costs		0%	Physical Impact		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
	SLOC HE International Fund	Limited Alignment		4703	5110	52	119	97%	-3.0%	Direct Carbon Costs		-3.0%	Direct Carbon Costs	-8.6%	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
	SLOC HE Property Fund	Limited Alignment		0	1	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
	SLOC HE Property Fund SLOC HE Fixed Interest Fund	Limited Alignment		0 3669	1 4510	19 98	21 110	24% 95%	-4.0%	Direct Carbon Costs Sovereign	-4.1%	-0.9%	Direct Carbon Costs	-1.1%	0% 0%	Physical Impact Physical Impact	0%	0% 39.6%	1.5°C 1.7°C
	SLOC HE Fixed Interest Fund	Limited Alignment		3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
	SLOC HE Money Fund	Limited Alignment		16	18	19	21	24%	0%		0%	0%	-	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
	SLOC HE Index Linked Fund	Limited Alignment		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
	SLOC HE Index Linked Fund	Limited Alignment		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
	SLOC HE Irish Managed Fund	Limited Alignment		2363	2894	87	107	97%	-2.7%		-7.2%	-0.8%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact	-0.9%	80.7%	2.8°C
	SLOC HE Irish Managed Fund SLOC HE ROI Pensions Managed Fund	Limited Alignment		2363 389	2894 476	87 87	107 107	97% 97%	-2.7% -2.7%	Direct Carbon Costs		-0.8%	Direct Carbon Costs	-6.0%	-0.3%	Physical Impact Physical Impact	-0.9%	80.7% 80.7%	2.8°C 2.8°C
	SLOC HE ROI Pensions Managed Fund	Limited Alignment		389	476	87	107	97% 97%	-2.7%	Direct Carbon Costs		-0.9%	Direct Carbon Costs		-0.3%	Physical Impact Physical Impact		80.7%	2.8°C
	SLOC Pension Review Managed Fund	Limited Alignment		734152	807991	72	111	98%	-0.2%		-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
	SLOC Pension Review international Fund	Limited Alignment		21368	23129	48	105	98%	-2.6%	Direct Carbon Costs	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0%	, ,	-2.0%	50.7%	1.8°C
		Limited Alignment		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
	SLOC Pension Review Guaranteed Fund SLOC Individual Managed Pension	Limited Alignment		37842	40612 807991	75 72	114	96%	-1.3%	Sovereign Direct Carbon Costs	-1.6%	-0.1% +0.1%	Direct Carbon Costs	-0.4%	0% -0.6%	, ,	-0.1%	54.9% 52.7%	1.5°C 4.7°C
	SLOC Individual Managed Pension SLOC International	Limited Alignment		734152 21368	807991 23129	72 48	111	98% 98%	-0.2% -2.6%		-4.8%	+0.1%	Direct Carbon Costs		-0.6%		-1.3% -2.0%	52.7% 50.7%	4.7°C
	SLOC International SLOC Fixed Interest	Limited Alignment		21368 48446	23129 59562	48 98	105	98% 95%	-2.6% -4.0%	Direct Carbon Costs Sovereign	-7.8%	-2.6%	Direct Carbon Costs	-8.3%	-1.0% 0%	Physical Impact Physical Impact		50.7% 39.6%	1.8°C 1.7°C
	SLOC Property	Limited Alignment		24	26	19	21	24%	-4.0%	Direct Carbon Costs		-1.0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
	SLOC Equity	Limited Alignment		1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact		70%	6°C
	SLOC Cash Deposit	Limited Alignment		265	294	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5°C
A100A	SLOC Index Linked	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
	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
A101A	SLOC Managed 2	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
A102A			73830	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
A102A A102C	SLOC Managed 2	Limited Alignment																	
A102A A102C A103A	SLOC International 2	Limited Alignment	1760	21368	23129	48	105	98%	-2.6%	Direct Carbon Costs		-2.6%	Direct Carbon Costs		-1.0%	Physical Impact		50.7%	1.8°C
A102A A102C A103A A103C		-	1760 1760		23129 23129 59562	48 48 98	105 105 110	98% 98% 95%	-2.6% -2.6% -4.0%	Direct Carbon Costs Direct Carbon Costs Sovereign		-2.6% -2.6% -1.0%	Direct Carbon Costs Direct Carbon Costs Sovereign		-1.0% -1.0% 0%	Physical Impact Physical Impact Physical Impact	-2.0%	50.7% 50.7% 39.6%	1.8°C 1.8°C 1.7°C

Fund Code	Fund Identifiers Fund Name	Governance, Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Cur Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas	Carbon Footp Carbon footpri Emissions Inte	int Scope 1 & 2	Coverage % for Carbon Footprint		sition Scenario warming 1.5C or below)	Climate		k (CVaR) Scenario ansition Scenario (Antici		Hot House W	orld Scenario Warming 3C or abov	re)	Science Based Target Initiative (SBTi)	Implied Temperatu Rise (ITR) (°C)
			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 (%) excl.	Potential Impact of	Main Impact Driver	Potential Impact on Value (%) excl.	Potential Impact of	Main Impact Driver	on Value (%) excl.	Alignment (%)	
			(tCO2e)	(tCO2e)	(tCO2e)	(tCO2e/£m)	(tCO2e/£m)		scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)		
A104C	SLOC Fixed Interest 2	Limited Alignment		48446	59562	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
105A	SLOC Property 2	Limited Alignment		24	26	19	21	24%	0%	Direct Carbon Costs		0%		0%	0%	Physical Impact	0%	0%	1.5°C
A105C	SLOC Property 2	Limited Alignment		24	26	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact	0%	0%	1.5°C
106A	SLOC Equity 2	Limited Alignment		1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs		+4%			-0.6%	,	-1.7%	70%	6°C
A106C	SLOC Equity 2	Limited Alignment		1015749	1068149	61	94	100%	+5.3%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact		70%	6°C
A107A	SLOC Cash Pension	Limited Alignment		265	294	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5°C
A107C	SLOC Cash Pension	Limited Alignment		265	294	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%		0%	0.7%	1.5°C
A108A	SLOC Index Linked 2	Limited Alignment		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		3161	8396	142	142	100%	-6.8%	Sovereign Direct Carbon Costs	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact	+1.6%	0.7%	1.5°C
A109A	SLOC Pension Deposit	Limited Alignment		6334	7854	121	130	87%	-1.9%			-0.6%		-0.9%	0%		-0.2%	64.4%	1.5°C
A109C	SLOC Pension Deposit SLOC Managed 2	Limited Alignment		6334 49093	7854 54112	121 74	130	87% 98%	-1.9%	Direct Carbon Costs		-0.6% 0%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact	-0.2%	64.4% 52.4%	3.2°C
A111A	SLOC International	Limited Alignment		4703	5110	52	119	97%	-3.0%	Direct Carbon Costs		-3.0%	Direct Carbon Costs	-4.9 %	-1.0%	Physical Impact	-2.0%	49.6%	1.9°C
A112A	SLOC Fixed Interest	Limited Alignment		3669	4510	98	110	95%	-4.0%	Sovereign	-4.1%	-0.9%	Sovereign	-1.1%	0%	Physical Impact	-2.0 %	39.6%	1.3°C
A113A	SLOC Property	Limited Alignment		0	1	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
A114A	SLOC Cash Deposit	Limited Alignment		16	18	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5°C
A115A	SLOC Index Linked	Limited Alignment		225	597	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact		0.7%	1.5°C
A116A	SLOC International 2	Limited Alignment		4703	5110	52	119	97%	-3.0%	Direct Carbon Costs		-3.0%	-	-8.6%	-1.0%		-2.0%	49.6%	1.9°C
A117A	SLOC Equity 3	Limited Alignment		84150	88498	61	93	100%	+5.4%	Direct Carbon Costs		+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact	-1.7%	70.6%	6°C
A118A	SLOC Managed 4	Limited Alignment		49093	54112	74	118	98%	-0.4%			0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
	SLOC Equity 2	Limited Alignment		49093 84150	88498	61	93	100%	+5.4%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact		70.6%	5.2°C
A120A	SLOC Equity 2 SLOC International 3	Limited Alignment		4703	5110	52	119	97%	-3.0%			-3.0%		-4.5%	-0.0%	Physical Impact		49.6%	1.9°C
A120A	SLOC Fixed Interest 2	Limited Alignment		3669	4510	98	110	95%	-4.0%	Sovereign	-6.2%	-0.9%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.9°C
A122A	SLOC Property 2	Limited Alignment		0	1	19	21	24%	0%	Ū		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
A123A	SLOC Equity 4	Limited Alignment		84150	88498	61	93	100%	+5.4%			+4%	Direct Carbon Costs	-4.5%	-0.6%	Physical Impact		70.6%	6°C
A123A A124A	SLOC Cash 2	Limited Alignment		16	18	19	21	24%	+3.4% 0%			+4% 0%	Direct Carbon Costs		-0.0%	Physical Impact	0%	0.7%	1.5°C
A124A	SLOC Lash 2 SLOC Index Linked 2	Limited Alignment		225	597	19	142	24%	-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		49093	54112	74	118	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs	-4.9%	-0.6%	Physical Impact	-1.3%	52.4%	3.2°C
A129A	SLOC Managed 3	Limited Alignment		49093	54112	74	118	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.6%		-1.3%	52.4%	3.2°C
A130A	SLOC Centennial Managed	Limited Alignment		49093	54112	74	118	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.6%	Physical Impact		52.4%	3.2°C
A131A	SLOC Individual Managed Pension	Limited Alignment		734152	807991	72	111	98%	-0.2%	Direct Carbon Costs		+0.1%	Direct Carbon Costs	-4.8%	-0.6%	Physical Impact	-1.3%	52.7%	4.7°C
A132A	SLOC Guaranteed Return	Limited Alignment		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
3001A	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
3002A	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
3003A	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
3004A	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
3005A	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
3009A	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
3010A	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
3012A	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
3013C	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
3014C	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
3015C	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
3016A	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
3017C	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
3018C	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
3019A	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
3020C	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
3027C	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
3029A	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
3030A	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
3031A	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
3032A	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
3036A	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
3037A	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
3038A	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
3039A	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
3040A	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
3042A	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
3043A	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
3048C	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
3049C	SLFC 2nd Property Pension Cap	Limited Alignment		39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
3050C	SLFC Balanced Managed 3 Pension Cap	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs		+0.1%	Direct Carbon Costs	-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
3051C	SLFC Money Pension Capital	Limited Alignment		441	489	19	21	24%	0%			0%	Direct Carbon Costs		0%		0%	0.7%	1.5°C
3053C	SLFC 2nd Gilt Pension Cap	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
3054C	SLFC North American Pension Cap	Limited Alignment		151368	161517	22	72	100%	-1.4%	Direct Carbon Costs		-1.8%		-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°C
3056A	SLFC Property	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
8057 <b>A</b>	SLFC Deposit Guaranteed	Limited Alignment		24561	24718	13	8	100%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		44.7%	1.5°C
8058C	SLFC Deposit Guaranteed	Limited Alignment		24561	24718	13	8	100%	0%	Direct Carbon Costs		0%	Direct Carbon Costs	-0.1%	0%	Physical Impact	0%	44.7%	1.5°C
8062A	SLFC Equity Bond ESP	Limited Alignment		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
063C	SLFC Index Linked Gilt Pension 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
064A	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
8065A	SLFC Deposit Bond	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
066A	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
8067C	SLFC Equity Capital	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
068C	SLFC Property Capital	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
8069C	SLFC Balanced Capital	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
8075A	SLFC Deposit Admin	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%	1.5°C
8082A	SLFC Executive 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
3084A	SLFC Balanced	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
3085A	SLFC Exec Balanced	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
3086A	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
								100%			-2.8%	+4%							6°C

Fund Code	Fund Identifiers Fund Name	Governance, Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Cur Scope 3 Greenhouse Gas Emissions	rrent Year's C Scope 1,2 & 3 Total Greenhouse Gas	Carbon Footp Carbon footpri Emissions Inte	nt Scope 1 & 2	Data Coverage % for Carbon Footprint		sition Scenario warming 1.5C or below)	Climate		k (CVaR) Scenario Insition Scenario (Antic		Hot House Wo	orld Scenario Varming 3C or abov	e)	Science Based Target Initiative	ent metrics Implied Temperature Rise (ITR) (°C)
			Emissions Total Carbon Emissions	Emissions Total Carbon Emissions	Gas Emissions Total Carbon Emissions	Economic Intensity	Revenue Intensity	Footprint fund information	Potential Impact of	Main Impact Driver	Potential Impact on Value (%) excl.	Potential Impact of	Main Impact Driver	Potential Impact on Value (%) excl.	Potential Impact of	Main Impact Driver	Potential Impact on Value (%) excl.	(SBTi) Alignment (%)	( C)
			(tCO2e)	(tCO2e)	(tCO2e)	(tCO2e/£m)	(tCO2e/£m)		scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)		
	SLFC Property Bond	Limited Alignment		14	16	19	21	24%	0%		0%	0%		0%	0%	Physical Impact	0%	0%	1.5°C
B089A B091A	SLFC Balanced Bond	Limited Alignment		209764 15072	231375	74 98	119	98% 95%	-0.4%	Direct Carbon Costs Sovereign	-5.0%	-1.0%	Direct Carbon Costs Sovereign	-4.9%	-0.6% 0%	Physical Impact Physical Impact	-1.3% 0%	52.3% 39.6%	3.1°C 1.7°C
	SLFC L&E First SIF	Limited Alignment		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		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		20946	22938	62	159	99%	-2.8%	Direct Carbon Costs		-4.1%	Direct Carbon Costs		-2.1%		-3.8%	29.4%	2.8°C
B102A B103C	SLFC Far Eastern SLFC Far Eastern Pension Cap	Limited Alignment		20946 99478	22938	62 64	159	99% 99%	-2.8% -2.5%	Direct Carbon Costs	-9.6%	-4.1% -4.0%	Direct Carbon Costs	-10.4%	-2.1% -2.1%	Physical Impact Physical Impact	-3.8%	29.4% 29.3%	2.8°C 2.8°C
B103C	SLFC Far Eastern Pension	Limited Alignment		99478	109122	64	162	99%	-2.5%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-2.1%	Physical Impact		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		25743	27735	52	114	98%	-1.6%	Direct Carbon Costs		-1.8%		-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B121C B122A	SLFC International Cap SLFC International Pension	Limited Alignment		25743 158290	27735	52 48	114	98% 98%	-1.6% -1.2%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-1.0% -1.0%		-2.0%	53.1% 53.6%	2.6°C 2.3°C
B123C	SLFC International Pension Cap	Limited Alignment		158290	169930	48	100	98%	-1.2%		-6.7%	-1.5%			-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
	•	Limited Alignment		12766	13436	30	48	100%	-2.2%	Direct Carbon Costs		-2.1%	Direct Carbon Costs		-0.8%	Physical Impact		41.6%	2.4°C
B125C	SLFC 2nd Japan Life Cap	Limited Alignment		12766	13436	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%	Direct Carbon Costs	-8.4%	-0.8%		-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		76893	80925	30	48	100%	-2.2%		-8.1%	-2.1%	Direct Carbon Costs		-0.9%	Physical Impact		41.6%	2.4°C
	SLFC UK Fixed Interest Life	Limited Alignment		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
	SLFC UK Fixed Interest Pension SLFC UK Equity Growth Life	Limited Alignment		80690 225044	99205 236720	98 61	110 94	95%	-4.0% +5.4%	Sovereign Direct Carbon Costs	-4.1% -2.8%	-1.0% +4%	Sovereign Direct Carbon Costs	-1.1%	0% -0.6%	Physical Impact Physical Impact	0% -1.7%	39.6% 69.6%	1.7°C 6°C
	SLFC UK Equity Growth Pension	Limited Alignment		1041558	1095601	62	94 94	100%	+5.4%	Direct Carbon Costs		+4%	Direct Carbon Costs	-4.4%	-0.6%		-1.7%	69.5%	6°C
	SLFC Property Shares Life	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		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
	SLFC Green Pension	Limited Alignment		57009	60297	81	251	100%	+5.1%		-4.3%	+1.6%	Direct Carbon Costs	-8.6%	-0.7%	Physical Impact	-1.6%	75.5%	1.8°C
B214C B215C	SLFC UK Fixed Interest Life Cap	Limited Alignment		15072 225044	18531 236720	98 61	110 94	95% 100%	-4.0% +5.4%	Sovereign Direct Carbon Costs	-4.1% -2.8%	-1.0%	Sovereign Direct Carbon Costs	-1.1% -4.4%	0% -0.6%	Physical Impact	0% -1.7%	39.6% 69.6%	1.7°C 6°C
B215C	SLFC UK Equity Growth Life Cap SLFC Property Shares Life Cap	Limited Alignment		14	16	19	94 21	100%	+5.4%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		69.6% 0%	6°C 1.5°C
	SLFC Green Life Cap	Limited Alignment		8469	8957	81	250	99%	+5.1%	Direct Carbon Costs		+1.6%	Direct Carbon Costs		-0.7%	Physical Impact		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
	SLFC International Life	Limited Alignment		25743	27735	52	114	98%	-1.6%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-1.0%		-2.0%	53.1%	2.6°C
B251A B252C	SLFC Balanced Managed Life SLFC Balanced Managed Life	Limited Alignment		209764 209764	231375 231375	74	119 119	98% 98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs	-4.9%	-0.6%		-1.3%	52.3% 52.3%	3.1°C 3.1°C
B252C	SLFC Balanced Managed Pension	Limited Alignment		1171800	1290047	74	112	98%	-0.4%	Direct Carbon Costs		0% +0.1%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact	-1.3%	52.6%	3°C
B254C	SLFC Balanced Managed Pension	Limited Alignment	118247	1171800	1290047	72	112	98%	-0.2%		-4.8%	+0.1%	Direct Carbon Costs	-4.7%	-0.6%		-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
	SLFC Global Growth	Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.6%	Physical Impact		52.3%	3.1°C
	SLFC Select Security SLFC Select Security A 1	Limited Alignment		209764 209764	231375 231375	74	119 119	98% 98%	-0.4%		-5.0%	0%	Direct Carbon Costs	-4.9%	-0.6%		-1.3%	52.3% 52.3%	3.1°C 3.1°C
B308A	SLFC Select Security A 2	Limited Alignment		209764	231375	74	119	98%	-0.4%		-5.0%	0%		-4.9%	-0.6%		-1.3%	52.3%	3.1°C
	SLFC Select Security A Cap 1	Limited Alignment		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		225044	236720	61	94	100%	+5.4%		-2.8%	+4%	Direct Carbon Costs	-4.4%	-0.6%		-1.7%	69.6%	6°C
	SLFC Blue Chip Cap 2 SLFC Blue Chip Pension 1	Limited Alignment		225044	236720	61 62	94 94	100%	+5.4%		-2.8% -2.9%	+4%	Direct Carbon Costs	-4.4%	-0.6%	Physical Impact Physical Impact	-1.7% -1.7%	69.6% 69.5%	6°C 6°C
	SLFC Blue Chip Pension 2	Limited Alignment		1041558	1095601	62	94	100%	+5.3%		-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%		-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		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%		0%	39.6%	1.7°C
B320A	SLFC Fixed Yield Cap 1	Limited Alignment		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%		0%	39.6%	1.7°C
B321C B322C	SLFC Fixed Yield Cap 1 SLFC Fixed Yield Cap 2	Limited Alignment		15072 15072	18531 18531	98 98	110 110	95% 95%	-4.0%	Sovereign	-4.1% -4.1%	-1.0%	Sovereign	-1.1%	0% 0%	Physical Impact Physical Impact	0% 0%	39.6% 39.6%	1.7°C 1.7°C
	SLFC Fixed Yield Pension 1	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
B324A	SLFC Fixed Yield Pension 2	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		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
	SLFC Deposit 2	Limited Alignment		130	144	19	21	24%	0%		0%	0%			0%		0%	0.7%	1.5°C
	SLFC Deposit Cap 1	Limited Alignment		130 441	144 489	19	21	24%	0% 0%	Direct Carbon Costs		0%	Direct Carbon Costs		0% 0%		0%	0.7%	1.5°C
B331A B332A	SLFC Deposit Pension 1 SLFC Deposit Pension 2	Limited Alignment		441	489 489	19	21	24% 24%	0% 0%	Direct Carbon Costs		0%	Direct Carbon Costs		0% 0%	Physical Impact Physical Impact	0% 0%	0.7%	1.5°C 1.5°C
	SLFC Deposit Pension Cap 1	Limited Alignment		441	489	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5°C
	SLFC Deposit Pension Cap 2	Limited Alignment		441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact		0.7%	1.5°C
B335A	SLFC Managed 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
B336A	SLFC Managed 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
	SLFC Managed Cap 1	Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.6%	Physical Impact		52.3%	3.1°C
	SLFC Managed Cap 2	Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.6%	Physical Impact		52.3%	3.1°C
	SLFC Managed Pension 1 SLFC Managed Pension 2	Limited Alignment		1171800 1171800	1290047 1290047	72 72	112 112	98% 98%	-0.2%	Direct Carbon Costs		+0.1%	Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		52.6% 52.6%	3°C 3°C
	SLFC Managed Pension 2 SLFC Managed Pension Cap 1	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs		+0.1%	Direct Carbon Costs		-0.6%		-1.3%	52.6% 52.6%	3°C 3°C
	SLFC Managed Pension Cap 2	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs		+0.1%	Direct Carbon Costs		-0.6%	Physical Impact		52.6%	3°C
B343A	SLFC International 1	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
B344A	SLFC International 2	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
	SLFC International Cap 1	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
B345C																			2.6°C

Fund Code	Fund Identifiers	Governance, Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Cur Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas	Carbon Footp Carbon footpri Emissions Inte	nt Scope 1 & 2	Coverage % for Carbon Footprint		ition Scenario varming 1.5C or below)	Climate		< (CVaR) Scenario		Hot House W	orld Scenario Warming 3C or abov	e)	Science Based Target Initiative (SBTi)	ent metrics Implied Temperatur Rise (ITR) (°C)
			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 (%) excl.	Potential Impact of	Main Impact Driver	Potential Impact on Value (%) excl.	Potential Impact of	Main Impact Driver	Potential Impact on Value (%) excl.	Alignment (%)	
			(tCO2e)	(tCO2e)	(tCO2e)	(tCO2e/£m)	(tCO2e/£m)		scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)		
B347A	SLFC International Pension 1	Limited Alignment		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		158290	169930	48	100	98%	-1.2%			-1.5%		-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B349C	SLFC International Pension Cap 1	Limited Alignment		158290	169930	48	100	98%	-1.2%	Direct Carbon Costs		-1.5%		-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B350C	SLFC International Pension Cap 2	Limited Alignment		158290	169930	48	100	98%	-1.2%	Direct Carbon Costs		-1.5%	Direct Carbon Costs		-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
B351A	SLFC Property 1	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
B352A	SLFC Property 2	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
	SLFC Property Cap 1	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
B354C	SLFC Property Cap 2	Limited Alignment		14	16 43	19	21	24%	0% 0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact	0%	0%	1.5°C
B355A B356A	SLFC Property Pension 1 SLFC Property Pension 2	Limited Alignment		39	43	19 19	21	24% 24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0% 0%	Physical Impact Physical Impact	0%	0%	1.5°C 1.5°C
B350A B357C		Limited Alignment		39	43	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	,		0%	1.5°C
B358C	SLFC Property Pension Cap 1 SLFC Property Pension Cap 2	Limited Alignment		39 39	43	19	21	24%	0%	Direct Carbon Costs		0% 0%	Direct Carbon Costs		0%	Physical Impact Physical Impact	0%	0%	1.5°C
B359A	SLFC Pacific 1	Limited Alignment		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		20946	22938	62	159	99%	-2.8%			-4.1%		-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B361C	SLFC Pacific Cap 1	Limited Alignment		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		20946	22938	62	159	99%	-2.8%	Direct Carbon Costs		-4.1%		-10.4%	-2.1%	Physical Impact	-3.8%	29.4%	2.8°C
B363A	SLFC Pacific Pension 1	Limited Alignment		99478	109122	64	162	99%	-2.5%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-2.1%		-3.8%	29.3%	2.8°C
B364A	SLFC Pacific Pension 2	Limited Alignment		99478	109122	64	162	99%	-2.5%	Direct Carbon Costs		-4.0%		-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
B365C	SLFC Pacific Pension Cap 1	Limited Alignment		99478	109122	64	162	99%	-2.5%	Direct Carbon Costs		-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		99478	109122	64	162	99%	-2.5%	Direct Carbon Costs		-4.0%		-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°C
	SLFC Equity 1	Limited Alignment		225044	236720	61	94	100%	+5.4%	Direct Carbon Costs		-4.0%	Direct Carbon Costs		-2.1%	Physical Impact		29.3% 69.6%	2.8°C
B368A	SLFC Equity 2	Limited Alignment		225044	236720	61	94	100%	+5.4%	Direct Carbon Costs		+4%	Direct Carbon Costs	-4.4%	-0.6%		-1.7%	69.6%	6°C
B369C	SLFC Equity Cap 1	Limited Alignment		225044	236720	61	94	100%	+5.4%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact		69.6%	6°C
B370C	SLFC Equity Cap 2	Limited Alignment		225044	236720	61	94	100%	+5.4%	Direct Carbon Costs		+4%		-4.4%	-0.6%	Physical Impact		69.6%	6°C
B371A	SLFC Equity Pension 1	Limited Alignment		1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs		+3.9%	Direct Carbon Costs	-4.5%	-0.6%		-1.7%	69.5%	6°C
B372A	SLFC Equity Pension 2	Limited Alignment		1041558	1095601	62	94	100%	+5.3%		-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		1041558	1095601	62	94	100%	+5.3%		-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%		-1.7%	69.5%	6°C
B374C	SLFC Equity Pension Cap 2	Limited Alignment		1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%	Direct Carbon Costs	-4.5%	-0.6%		-1.7%	69.5%	6°C
B383A	SLFC Index Linked 1	Limited Alignment		893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%		+1.6%	0.7%	1.5°C
	SLFC Index Linked 2	Limited Alignment		893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%	Physical Impact		0.7%	1.5°C
B385C	SLFC Index Linked Cap 1	Limited Alignment		893	2371	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%		+1.6%	0.7%	1.5°C
B386C	SLFC Index Linked Cap 2	Limited Alignment		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		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		5348	14207	142	142	100%	-6.8%	Sovereign	-6.8%	-0.3%	Sovereign	-0.3%	+1.6%		+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		31673	34503	32	110	100%	-2.7%		-6.7%	-2.9%		-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
B393C	SLFC American Cap 1	Limited Alignment		31673	34503	32	110	100%	-2.7%	Direct Carbon Costs		-2.9%		-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	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
B437C	SLFC Money S1 Cap	Limited Alignment		130	144	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%		0%	0.7%	1.5°C
		Limited Alignment		25743	27735	52	114	98%	-1.6%	Direct Carbon Costs			Direct Carbon Costs		-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
B439C	SLFC Gilt Edged S1 Cap	Limited Alignment		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
	SLFC Pension Gilt Edged S1 Cap	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
B441A	SLFC Pension Gilt Edged S1 Acc	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
B441A B442C	SLFC Pension Equity S1 Cap	Limited Alignment		1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs		+3.9%	-	-4.5%	-0.6%	Physical Impact		69.5%	6°C
B442C	SLFC Pension Equity S1 Cap	Limited Alignment		1041558	1095601	62	94 94	100%	+5.3%	Direct Carbon Costs		+3.9%		-4.5%	-0.6%	Physical Impact		69.5%	6°C
B443A B445C	SLFC Pension Equity ST Acc SLFC Growth S2 Cap	-		1041558 209764	231375					Direct Carbon Costs									6°C 3.1°C
B445C B446A	SLFC Growth S2 Cap	Limited Alignment				74 74	119	98%	-0.4%			0%		-4.9%	-0.6%	Physical Impact		52.3%	
		Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%		-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
	SLFC Managed S2 Acc	Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%		-4.9%	-0.6%		-1.3%	52.3%	3.1°C
B454A	SLFC Property S2 Acc	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
B455A	SLFC American S2 Acc	Limited Alignment		31673	34503	32	110	100%	-2.7%	Direct Carbon Costs		-2.9%	Direct Carbon Costs		-1.0%	Physical Impact		59.6%	1.9°C
B457A	SLFC Money S2 Acc	Limited Alignment		130	144	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5°C
		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
B458A	SLFC International S2 Acc	g																	
B458A	SLFC Gilt Edged 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

Fund Code	Fund Identifiers Fund Name	Governance, Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse Gas Emissions	Cur Scope 3 Greenhouse Gas Emissions	Scope 1,2 & 3 Total Greenhouse Gas	Carbon Footp Carbon footpr Emissions Inte	int Scope 1 & 2	Coverage % for Carbon Footprint		sition Scenario warming 1.5C or below)	Climate		k (CVaR) Scenario ansition Scenario (Antici		Hot House W	orld Scenario Warming 3C or abov	e)	Science Based Target Initiative (SBTi)	ent meti Implied Tempe Rise (I <sup>*</sup> (°C)
			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 (%) excl.	Potential Impact of	Main Impact Driver	Potential Impact on Value (%) excl.	Potential Impact of	Main Impact Driver	on Value (%) excl.	Alignment (%)	
			(tCO2e)	(tCO2e)	(tCO2e)	(tCO2e/£m)	(tCO2e/£m)		scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)	scenario on Value (%)		Adaptation & Abatement (%)		
463 <b>A</b>	SLFC Pension Managed S3 Acc	Limited Alignment		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
464C	SLFC Pension Managed S3 Cap	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%		-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
465A	SLFC Pension Deposit S3 Acc	Limited Alignment		441	489	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact	0%	0.7%	1.5°C
466C	SLFC Pension Deposit S3 Cap	Limited Alignment		441	489	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	,	0%	0.7%	1.5°C
467A	SLFC Pension Property S3 Acc	Limited Alignment		39	43	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
468C	SLFC Pension Property S3 Cap	Limited Alignment		39	43	19	21	24%	0%			0%	Direct Carbon Costs		0%	Physical Impact		0%	1.5°C
469A	SLFC Pension Gilt Edged S3 Acc	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
470C	SLFC Pension Gilt Edged S3 Cap	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
471A	SLFC Pension Equity S3 Acc	Limited Alignment		1041558	1095601	62	94 94	100%	+5.3%	Direct Carbon Costs	-2.9%	+3.9%		-4.5%	-0.6%	,	-1.7%	69.5%	6°C
472C	SLFC Pension Equity S3 Cap	Limited Alignment		1041558	1095601	62		100%	+5.3%	Direct Carbon Costs		+3.9%		-4.5%	-0.6%	,	-1.7%	69.5%	6°C
478A	SLFC Growth S3 Acc SLFC Managed S3 Acc	Limited Alignment		209764 209764	231375 231375	74	119	98% 98%	-0.4%	Direct Carbon Costs		0% 0%	Direct Carbon Costs		-0.6%		-1.3%	52.3% 52.3%	3.1°C 3.1°C
479A	SLFC Property S3 Acc	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact	0%	0%	1.5°C
480A	SLFC American S3 Acc	Limited Alignment		31673	34503	32	110	100%	-2.7%	Direct Carbon Costs	-6.7%	-2.9%		-7.8%	-1.0%	Physical Impact	-1.6%	59.6%	1.9°C
482 <b>A</b>	SLFC Money S3 Acc	Limited Alignment		130	144	19	21	24%	0%			0%		0%	0%	Physical Impact	0%	0.7%	1.5°C
483 <b>A</b>	SLFC International S3 Acc	Limited Alignment		25743	27735	52	114	98%	-1.6%	Direct Carbon Costs		-1.8%		-7.9%	-1.0%	Physical Impact	-2.0%	53.1%	2.6°C
184 <b>A</b>	SLFC Gilt Edged S3 Acc	Limited Alignment		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
485A	SLFC UK Equity S3 Acc	Limited Alignment		225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	-	-4.4%	-0.6%		-1.7%	69.6%	6°C
186C	SLFC Managed S3 Cap	Limited Alignment		209764	231375	74	119	98%	-0.4%			0%		-4.9%	-0.6%	Physical Impact	-1.3%	52.3%	3.1°C
187C	SLFC Property S3 Cap	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact	0%	0%	1.5°C
	SLFC American S3 Cap	Limited Alignment		31673	34503	32	110	100%	-2.7%	Direct Carbon Costs		-2.9%	Direct Carbon Costs		-1.0%	Physical Impact		59.6%	1.9°0
190C	SLFC Money S3 Cap	Limited Alignment		130	144	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5°C
191C	SLFC International S3 Cap	Limited Alignment		25743	27735	52	114	98%	-1.6%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-1.0%	Physical Impact		53.1%	2.6°
192C	SLFC Gilt Edged S3 Cap	Limited Alignment		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°C
193C	SLFC UK Equity S3 Cap	Limited Alignment		225044	236720	61	94	100%	+5.4%	Direct Carbon Costs	-2.8%	+4%	,	-4.4%	-0.6%		-1.7%	69.6%	6°C
198A	SLFC ILUK Equity Acc	Limited Alignment		225044	236720	61	94	100%	+5.4%		-2.8%	+4%		-4.4%	-0.6%	Physical Impact	-1.7%	69.6%	6°C
518A	SLFC Pensions International 3A	Limited Alignment		158290	169930	48	100	98%	-1.2%	Direct Carbon Costs		-1.5%		-7.5%	-0.0%	Physical Impact	-1.9%	53.6%	2.3°
519C	SLFC Pensions International 3C	Limited Alignment		158290	169930	48	100	98%	-1.2%	Direct Carbon Costs		-1.5%		-7.5%	-1.0%	Physical Impact	-1.9%	53.6%	2.3°C
520A	SLFC Del Emerging Markets Acc	Limited Alignment		10054	12596	48	217	98%	-1.2%	Direct Carbon Costs		-1.5%	Direct Carbon Costs		-1.0%		-1.9%	23.8%	2.3°C
520A 521C	SLFC Del Emerging Markets Acc			10054	12596		217	100%	-9.1%	Direct Carbon Costs		-7.2%	Direct Carbon Costs		-1.6%			23.8%	4.4°C
521C 522A		Limited Alignment				118			-9.1% -9.1%	Direct Carbon Costs	-14.1%		Direct Carbon Costs		-1.6%	Physical Impact			4.4°(
	SLFC Del Emerging Market Pension Acc	Limited Alignment		56181	70388	118	217	100%				-7.2%				Physical Impact	-3.2%	23.9%	
523C	SLFC Del Emerging Market Pension Cap	Limited Alignment		56181 225044	70388	118	217	100%	-9.1%	Direct Carbon Costs		-7.2%	Direct Carbon Costs		-1.6%	Physical Impact	-3.2%	23.9%	4.4°(
531A	SLFC Imperial Growth Acc	Limited Alignment		225044	236720	61 72	94	100%	+5.4%	Direct Carbon Costs		+4%		-4.4%	-0.6%	Physical Impact	-1.7%	69.6% 52.6%	6°C
32A	SLFC Imperial Pension Managed 3 Acc	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%		-4.7%	-0.6%		-1.3%	52.6%	3°C
33A	SLFC Imperial Managed Acc	Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.6%	Physical Impact		52.3%	3.1°C
34A	SLFC Imperial Fixed Interest Acc	Limited Alignment		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact		39.6%	1.7°(
35A	SLFC Imperial Sec Cptl Acc	Limited Alignment		130	144	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5%
36A	SLFC Imperial Equity Acc	Limited Alignment		225044	236720	61	94	100%	+5.4%		-2.8%	+4%		-4.4%	-0.6%	,	-1.7%	69.6%	6°C
537A	SLFC Imperial Property Acc	Limited Alignment		14	16	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact	0%	0%	1.5°C
540C	SLFC Imperial Pension Managed 3 Cap	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%		-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
543 <b>A</b>	SLFC ILUK Managed Acc	Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%			-0.6%	,	-1.3%	52.3%	3.1°0
544 <b>A</b>	SLFC ILUK Equity Acc	Limited Alignment		225044	236720	61	94	100%	+5.4%	Direct Carbon Costs		+4%	Direct Carbon Costs		-0.6%	Physical Impact		69.6%	6°C
645 <b>A</b>	SLFC ILUK Property Acc	Limited Alignment		14	16	19	21	24%	0%		0%	0%	Direct Carbon Costs		0%	,	0%	0%	1.5°(
546 <b>A</b>	SLFC ILUK IL Gilt Acc	Limited Alignment		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
547 <b>A</b>	SLFC ILUK Money Market Acc	Limited Alignment		130	144	19	21	24%	0%	Direct Carbon Costs	0%	0%		0%	0%	Physical Impact	0%	0.7%	1.5°C
548 <b>A</b>	SLFC ILUK Gilt Acc	Limited Alignment		15072	18531	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
549 <b>A</b>	SLFC ILUK International Equity Acc	Limited Alignment		25743	27735	52	114	98%	-1.6%	Direct Carbon Costs		-1.8%	Direct Carbon Costs		-1.0%	,	-2.0%	53.1%	2.6°C
550A	SLFC ILUK North America Acc	Limited Alignment		31673	34503	32	110	100%	-2.7%	Direct Carbon Costs		-2.9%	Direct Carbon Costs		-1.0%		-1.6%	59.6%	1.9°C
51A	SLFC ILUK Japan Acc	Limited Alignment		12766	13436	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%		-8.4%	-0.8%	Physical Impact	-2.4%	41.6%	2.4°(
63A	SLFC Imperial Pension Property Acc	Limited Alignment		39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact	0%	0%	1.5°C
64 <b>A</b>	SLFC Imperial Pension Gilt Acc	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°C
65 <b>A</b>	SLFC Imperial Pension IL Gilt Acc	Limited Alignment		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°(
66A	SLFC Imperial Pension M Market Acc	Limited Alignment		441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%		0%	0%	Physical Impact		0.7%	1.5°(
67A	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
68A	SLFC Imperial Pension International Acc	Limited Alignment		158290	169930	48	100	98%	-1.2%	Direct Carbon Costs	-6.7%	-1.5%	Direct Carbon Costs		-1.0%	Physical Impact		53.6%	2.3°
69C	SLFC Imperial Pension Property Cap	Limited Alignment		39	43	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs		0%	Physical Impact	0%	0%	1.5°(
70C	SLFC Imperial Pension Gilt Cap	Limited Alignment		80690	99205	98	110	95%	-4.0%	Sovereign	-4.1%	-1.0%	Sovereign	-1.1%	0%	Physical Impact	0%	39.6%	1.7°(
571C	SLFC Imperial Pension IL Gilt Cap	Limited Alignment		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%
572C	SLFC Imperial Pension M Market Cap	Limited Alignment		441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%		0%	0%	Physical Impact	0%	0.7%	1.5°(
573C	SLFC Imperial Pension Equity Cap	Limited Alignment		1041558	1095601	62	94	100%	+5.3%	Direct Carbon Costs		+3.9%		-4.5%	-0.6%	,	-1.7%	69.5%	6°C
574C	SLFC Imperial Pension International Cap	Limited Alignment		158290	169930	48	100	98%	-1.2%	Direct Carbon Costs		-1.5%	Direct Carbon Costs		-1.0%	,	-1.9%	53.6%	2.3°
575A	SLFC Imperial Pension Managed Acc	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs		+0.1%	Direct Carbon Costs		-0.6%		-1.3%	52.6%	3°C
577A	SLFC Pension America	Limited Alignment		151368	161517	22	72	100%	-1.4%	Direct Carbon Costs	-5.4%	-1.8%		-6.8%	-1.0%	Physical Impact	-1.6%	62.1%	1.7°(
578A	SLFC Pension Japan	Limited Alignment		76893	80925	30	48	100%	-2.2%	Direct Carbon Costs	-8.1%	-2.1%		-8.4%	-0.9%	Physical Impact	-2.4%	41.6%	2.4%
579 <b>A</b>	SLFC Pension Far East	Limited Alignment		99478	109122	64	162	99%	-2.5%			-4.0%		-10.4%	-2.1%	Physical Impact	-3.8%	29.3%	2.8°
580A	SLFC Pension European	Limited Alignment		186093	194959	55	98	91%	-0.9%	Direct Carbon Costs		-0.8%		-8.4%	0%	Physical Impact	-0.7%	71.8%	1.5°(
594 <b>A</b>	SLFC Term Assurance	Limited Alignment		209764	231375	74	119	98%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.6%	Physical Impact		52.3%	3.1°(
595A	SLFC Far East	Limited Alignment		20946	22938	62	159	99%	-2.8%	Direct Carbon Costs		-4.1%	Direct Carbon Costs		-2.1%		-3.8%	29.4%	2.8°
96A	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°
97 <b>A</b>	SLFC Health Managed	Limited Alignment		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°
	SLFC Managed Retirement	Limited Alignment		1171800	1290047	72	112	98%	-0.2%	Direct Carbon Costs	-4.8%	+0.1%		-4.7%	-0.6%	Physical Impact	-1.3%	52.6%	3°C
99A	SLFC Pension Term	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
)1 <b>A</b>	SLFC Pension Green	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°
5 <b>A</b>	SLFC American 1 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
6A	SLFC American 2 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
7 <b>A</b>	SLFC American 3 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
8C	SLFC American 3 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
9 <b>A</b>	SLFC American Pension 3 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
10C	SLFC 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
I4 <b>A</b>	SLFC Deposit 1 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
15A	SLFC Deposit 2 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
16A	SLFC Deposit 3 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
17C	SLFC Deposit 3 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°
	SLFC Deposit Pension Acc	Limited Alignment	48	441	489	19	21	24%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs	0%	0%	Physical Impact		0.7%	1.5°
18A		Limited Alignment		441	489	19	21	24%	0%	Direct Carbon Costs		0%	Direct Carbon Costs		0%	Physical Impact		0.7%	1.5°
	SLFC Deposit Pension Cap																		
519C	SLFC Deposit Pension Cap SLFC Equity 1 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
618A 619C 620A 621A		-		225044 225044	236720 236720	61 61	94 94	100%	+5.4%	Direct Carbon Costs Direct Carbon Costs		+4% +4%	Direct Carbon Costs Direct Carbon Costs		-0.6%	Physical Impact Physical Impact		69.6% 69.6%	6°C

	Fund Identifiers	Governance, Stratogy and Risk		Current Year's Carbon Footprint Climate Value at Risk (CVaR) Scenario Analysis Scope 1 & 2							Alignme	ent metrics							
Fund Code	Fund Name	Strategy and Risk Management Framework	Scope 1 & 2 Greenhouse	Scope 3 Greenhouse	Scope 1,2 & 3 Total	Carbon footpr Emissions Int	int Scope 1 & 2 ensity	Coverage %		nsition Scenario warming 1.5C or below)		Disorderly T 2C or below)	ransition Scenario (Antic	ipated warming		/orld Scenario Warming 3C or abov	re)	Science Based Target	Implied Temperatur
			Gas Emissions	Gas Emissions	Greenhouse Gas			for Carbon Footprint		,								Initiative (SBTi)	Rise (ITR) (°C)
			Total Carbon Emissions (tCO2e)	Total Carbon Emissions (tCO2e)	Emissions Total Carbon Emissions (tCO2e)	Economic Intensity (tCO2e/£m)	Revenue Intensity (tCO2e/£m)	fund information	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	.,	+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	7	9	70%	0%	Direct Carbon Costs	0%	0%	Direct Carbon Costs		0%	Physical Impact	0%	1.6%	1.5°C
N/A	SLOC Life With-Profits - GBP	Limited Alignment		123876	140301	78	109	95%	-1.9%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		-0.2%	Physical Impact		47.3%	2.4°C
N/A	SLOC Life With-Profits - Irish	Limited Alignment		123876	140301	78	109	95%	-1.9%	Direct Carbon Costs		-0.3%	Direct Carbon Costs		-0.2%	Physical Impact		47.3%	2.4°C
N/A	SLOC Pension With-Profits - GBP	Limited Alignment		8698	9706	42	50	83%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.1%	Physical Impact		54.7%	3.1°C
N/A	SLOC Pension With-Profits - Irish	Limited Alignment		8698	9706	42	50	83%	-0.4%	Direct Carbon Costs		0%	Direct Carbon Costs		-0.1%	Physical Impact		54.7%	3.1°C



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