



For customers

Aegon UK's Task Force on Climate-Related Financial Disclosures product level reports

2023





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Aegon UK’s Task Force on Climate-Related Financial Disclosures product level reports

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All data as at 31 December 2022 or 31 December 2023 unless otherwise stated.

All data sourced from MSCI unless otherwise stated.

If you’d like a large print, Braille or audio version of this document, you can contact us at aegon.co.uk/support/additional-support. We’re always here to help if you need some additional support from us.

The value of investments can fall as well as rise and isn’t guaranteed. You may get back less than you invest.

Overview

Purpose of the document

This document provides climate-related financial disclosures for our funds, in line with the Financial Conduct Authority (FCA) Environmental, Social and Governance (ESG) Sourcebook.

Default funds

Our workplace default funds use lifestyling or different target date funds depending on how close members are to retirement. The metrics and information in this report are provided in relation to the growth phase of the lifestyle process which is the most representative member profile for our default funds.

Our default funds work by automatically switching a member’s portfolio into typically lower risk assets as they approach retirement. For example, during the early years (the growth phase) a member will be mainly invested in equities (company shares). Whereas a member approaching retirement will typically be mainly invested in fixed income and similar asset types with a smaller amount invested in equities.

This means the climate profile will vary depending on where a member is in their journey towards retirement. For example, funds with higher allocation to equities are likely to have a higher carbon footprint compared to a portfolio with a higher allocation to fixed income, as is the case for members approaching retirement.

Governance, Strategy and Risk Management

Aegon UK’s overarching approach to Governance, Strategy and Risk Management also applies across our product range, except for our default funds where we have net-zero commitments and a climate strategy. You can find more information about this in the Aegon UK TCFD entity report.

We set out our vision for decarbonising our default investment strategies in our net-zero transition plan, our climate roadmap.

Climate Metrics

In table 1, we provide the key climate metrics that feed into our assessment of climate-related risks and opportunities across our funds, where climate data is available. More information and explanation around how these metrics should be understood, and their limitations, is provided on page 7 and is also available in Aegon UK TCFD entity report.

Climate data and reporting of financed emissions is more established for listed equity and corporate fixed income, and we have provided climate metric data for funds primarily invested in these asset classes.

In table 2, we list the funds we can’t provide metrics for in this reporting period because data has not been shared with our data provider, or the data for the asset class held is limited or not available (for example, sovereign debt and property). We will continue to engage with our data providers and asset managers to help improve the availability of data.

We recognise that methodologies to measure carbon emissions in investments and associated climate-disclosure requirements are evolving quickly. As a result, we expect that the data and the number of funds we report on will increase in the next few years, in line with regulations and market best practice.

Exposure to carbon intensive sectors

We use the Global Industry Classification Standard (GICS) to define sectors. GICS is an industry-wide classification method developed by MSCI and S&P Dow Jones to provide consistent and comprehensive industry definitions. We have identified the following carbon intensive sectors and industry groups that significantly contribute to our funds’ emissions:

- **Materials:** All industry groups, and industry sub-sectors.
- **Energy:** All industry groups, and industry sub-sectors.
- **Consumer Discretionary:** Automobiles and Components industry group; Consumer Durables and Apparel industry group.
- **Consumer Staples:** Agricultural Products & Services sub-industry.
- **Industrials:** Construction and Engineering industry; Air Freight and Logistics industry; Passenger Airlines industry.
- **Information Technology:** Technology Distributors sub-industry; Electronic Manufacturing Services sub-industry.
- **Financials:** Consumer Finance industry.

We consider a fund to have a concentrated exposure if it has more than 25% of its value invested in the sectors listed, industry groups or industry sub-groups. The funds that have been identified as having a concentrated exposure to carbon intensive sectors are identified in table 1 by a ‘Yes’ in the column headed ‘Carbon intensive sectors’. Funds listed in table 2 can’t be identified as having a concentrated exposure to carbon intensive sectors as we don’t have the necessary data to perform this analysis. Therefore, these funds are not included in this assessment.

Impacts of climate change

We expect the economy moving towards net zero will have important implications for all asset classes held across our funds. We have used the results from our climate scenarios to provide a qualitative (research based) summary of how climate change is likely to impact the assets held by our funds under an ‘orderly transition’, a ‘disorderly transition’ and ‘failed transition’ scenario.

Significant drivers of impact on funds

The impact of climate change on different asset classes is complex and the drivers can affect asset classes differently.

However, the significant drivers of impact across all our funds (including those funds listed in table 2 that we cannot provide data for at this time) are generally the same and are grouped under three broad headings:

- **Physical risk** – the risk coming from changes in the weather system linked to climate change, for example temperature and precipitation changes. Also, the frequency and severity of extreme weather events, which can lead to financial losses and damage to physical assets. Physical risks can be both acute (event driven) and chronic (long term) in nature.
- **Transition risk** – the risk arising from the changes required to support the transition to a sustainable, low-carbon economy, including those driven by policy and technology changes.
- **Liability risk** – the risk that individuals or businesses seek compensation for losses suffered from the effects of physical or transition risks for which they hold organisations responsible. Liability risk is considered a subset of both transition risk and physical risk.

Whilst the transition to a low-carbon economy and the impacts of climate change will impact the entire economy and all sectors, it is reasonable to expect that carbon-intensive sectors may experience more physical and transitional risks^{1&2}.

Impact assessment models and analysis are still developing and we believe it would be misleading to make any detailed statements on specific drivers at a fund level, whilst we continue to work with our data provider to validate the underlying models.

1 The 4 Main Drivers of Transition Risk, and Why the Risks Are Increasing (garp.org) (Global Association of Risk Professionals | GARP), published April 2022, accessed May 2024

2 IIGCC Investor Expectations of Companies on Physical Climate Risks and Opportunities Sept2021.pdf (hubspotusercontent-eu1.net) (IIGCC - The Institutional Investors Group on Climate Change), published September 2021, accessed May 2024



How climate change is likely to impact the assets held by our funds

This section considers how climate change is likely to impact the different assets classes held across our funds. This qualitative summary applies to all our funds, including those we are unable to provide quantitative data for, at this time. In the future we plan to develop a process to provide a qualitative summary for each fund.

Asset class	Orderly transition	Disorderly transition	Failed transition
	The orderly transition scenario assumes climate policies are introduced early and become gradually more stringent, reaching global net zero CO ₂ emissions around 2050 and likely limiting global warming to below 2°C on pre-industrial averages. Physical risks are likely to increase gradually over time.	The disorderly transition scenario assumes climate policies are delayed or divergent, requiring sharper emissions reductions achieved at a higher cost and with increased physical risks in order to limit temperature rise to below 2°C on pre-industrial averages. Physical risks are likely to increase.	A failed transition scenario assumes only currently implemented policies are preserved, current commitments are not met, and emissions continue to rise, with high physical risks and severe social and economic disruption. There is a failure to limit temperature rise.
Listed Equity	In an orderly transition scenario, we expect that equities held across our investment estate would be impacted from transition-driven effects in the short term, with physical risks expected to gradually increase later. The impact on equities under this scenario is unlikely to be the same across all sectors or regions, and the impact on each fund will be dependent on the specific assets held, the country and sector allocation.	In a disorderly transition we expect there would be a delay in market adjustments. Based on our analysis of equities held across our investment estate, we estimate that the delayed market adjustments will have a large impact across all regions. The impact would be mitigated later with a partial recovery in the markets, however additional physical impacts would reduce long-term returns over time.	In a failed transition scenario, our analysis of equities held across our investment estate suggests that the entire asset class would be affected by delayed market adjustments. In the short term, the impact on equities is not expected to be material. This is because market adjustments would occur much later, as there is no transition event in this scenario. However, it is unlikely that transition opportunities are realised, and equities will be impacted by physical and extreme weather impacts.
Fixed Income	In the short term, interest rates in the UK, and most other countries, would not be materially impacted due to limited climate-related impacts on growth in the orderly transition scenario. Similar to listed equities, the impact under this scenario is unlikely to be uniform. Based on analysis of our fixed income assets held across our investment estate, we estimate that UK and European corporate bonds are resilient against climate risks but US and Asian corporate bonds less so.	Under a disorderly transition scenario, analysis across our fixed income investment universe suggests that yields would be impacted in the same way as under the orderly transition scenario. In the medium term, interest rates may go down slightly. A gradual decline in yields could impact fixed income returns. There may be some upward short-term movements of sovereign yields in the UK, which in turn may improve fixed income returns.	Under a disorderly transition scenario, analysis across our fixed income investment universe suggests that yields would be impacted in the same way as under the orderly transition scenario. In the medium term, interest rates may go down slightly. A gradual decline in yields could lead to positive fixed income returns. There may be some upward short-term movements of sovereign yields in the UK, which in turn may improve fixed income returns.
Property	Under an orderly transition, UK property would be largely affected by physical risks in the medium to longer-term. In the short term, any gains from transition risk are likely to be offset by losses from physical risks.	In the medium term, property may behave similarly to the orderly transition scenario. However, longer-term losses are likely to be materially higher in the disorderly scenario. Recovery could be offset by increasing physical risks.	Under a failed transition scenario, our analysis suggests that property would be significantly affected by market adjustments to valuations that would factor in physical damage to property.

More information about the metrics we use

Here we explain some of the terms used in the metric tables below.

Absolute emissions metric – total greenhouse gas (GHG) emissions: This metric captures the absolute carbon emissions for corporate fixed income and equity assets across our investment estate. We report GHG in tonnes of carbon dioxide equivalent (tCO₂e).

tCO₂e: Tonnes of carbon dioxide equivalent (tCO₂e).

Scope 1 and 2 greenhouse-gas (GHG) emissions: Scope 1 emissions are direct GHG emissions that occur from sources owned or controlled by a company. Scope 2 emissions are indirect GHG emissions from the generation of purchased or acquired electricity, steam, heating or cooling consumed by the reporting company.

Scope 3 GHG emissions: All other indirect GHG emissions not included in scope 2 that occur in the value chain of the reporting company. Scope 3 emissions are typically more material than Scope 1 and 2.

Emissions intensity metrics:

Carbon footprint (tonnes CO₂e/£M EVIC) (corporate fixed income and equity): Carbon footprint is a measure of the total greenhouse gas emissions caused by the companies we invest in. It is the level of collective greenhouse gas emissions generated by the companies in which your pension invests and measures how many tonnes of emissions are being financed per £1 million invested. This figure is called Enterprise Value Including Cash (EVIC).

Weighted average carbon intensity (tonnes CO₂e/£M revenue) (corporate fixed income and equity): This metric measures a portfolio’s exposure to carbon- intensive companies by revenue, expressed in tonnes CO₂e/£m revenue. Emissions are allocated based on portfolio weights (the current value of the investment relative to the current portfolio value).

Data quality: This metric shows the percentage value of scope 1 and 2 emissions that are reported, estimated or unavailable.

Implied temperature rise (degree Celsius): This is a forward looking metric and gives an indication of how much the global temperature would increase if the global economy had the same carbon output as our investment estate. We’re including this metric to show the extent to which our investment estate and portfolio of default funds are aligned to a well below 2°C scenario.

Climate Value-at-Risk (CVaR): CVaR is a forward-looking assessment of the potential financial impacts of climate risks and opportunities on our investment portfolios under different transition scenarios. We show CVaR under the following three scenarios:

1.5°C orderly transition: An orderly transition assumes that policy makers introduce changes gradually, giving companies time to adapt their business models.

2.0°C disorderly transition: A disorderly transition assumes a sudden change in legislation dictated by an urgent need to change business practices and social behaviour.

4.0°C failed transition: A failed transition assumes a slow and limited decarbonisation of the electricity generation mix in 2030, with further progress limited. Carbon capture and storage uptake is low and late, and emissions never reach net-zero.

Data limitations

We have established systems and processes to gather climate data and relevant insights to help guide our climate strategy. We get climate metrics and scenario analysis for our funds from data providers but remain mindful of key limitations to current data. These limitations are set out below:

- Climate data and reporting of financed emissions is more established for listed equity and corporate fixed income, and we have reported metrics for funds that include these asset classes. We have been able to report data for sovereign debt at entity level but we are not yet in a position to provide sovereign debt metrics at a fund level due to data access limitations. We expect to report sovereign debt at fund level in our next TCFD report, to be published in 2025.
- As an indirect investor, we are unable to obtain data for all of our investments because data has not been shared with our data provider, or the data for the asset class held is limited or data is not available (for example, sub-sovereign debt and property). We have not used any proxy data in place of unavailable data as we believe this could lead result to misleading metrics.

- Whether reported or estimated, the quality of emission data is inconsistent:
 - MSCI do not verify emissions data, and their estimated emissions are based on companies within a sector that self-reports. Consequently, there may be some inaccuracies in the reported emissions data used to calculate metrics, due to a lack of industry-wide company emissions auditing and regulation.
 - We acknowledge that reliable scope 3 emission reporting will not be widespread in the near future. While the disclosure of scope 3 emission data is improving, there are differences in what similar sector companies report on, what a single company chooses to include in their reported emissions from one year to another, and how complete the scope 3 emissions are. We are exploring the development of MSCI's new scope 3 combined methodology to leverage the best of both reporting schemes and estimation models, and help improve confidence in our scope 3 reporting.
- Limitations specific to scenario analysis are addressed in the Strategy section of our entity report.

In summary, we recognise that the methods used to measure carbon emissions in investments and associated climate-disclosure requirements will evolve. We expect that the data we report may change in the next few years, in line with regulations and market best practice.

We'll continue to work with our fund managers and data providers to help improve the data we have access to, ultimately driving our climate insights and decision-making. You can find out more about this in our case study 'Engagement and collaboration with MSCI' in our TCFD entity report for 2023.

Appendix

Table 1 – Fund metrics of exposures

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
40/60 Core Portfolio v1 (Closed to new investors)	2023	294	2,916	3,209	78	814	112	1,175	67	29	4	2.3	No	-18.8	-21.0	-20.2
	2022	395	3,299	3,694	108	941	149	1,285	67	27	7	2.4	No	-21.5	-30.4	-44.3
50/50 Cautious Managed Collection	2023	9,284	75,974	85,258	67	518	110	944	55	37	8	2.2	No	-10.8	-14.4	-13.1
	2022	9,401	73,173	82,574	78	582	127	1,088	47	43	9	2.4	No	-13.8	-20.6	-39.0
50/50 Core Portfolio v1 (Closed to new investors)	2023	579	5,757	6,336	75	768	110	1,147	61	34	5	2.3	No	-16.7	-18.6	-17.7
	2022	811	6,552	7,362	105	871	149	1,226	60	33	7	2.4	No	-20.5	-29.0	-47.7
60/40 Cautious Managed Collection	2023	4,434	36,784	41,217	64	495	108	935	51	41	8	2.2	No	-9.6	-12.7	-11.4
	2022	4,696	34,444	39,140	78	533	130	1,028	43	47	10	2.3	No	-12.8	-19.1	-45.0

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
60/40 Core Portfolio v1 (Closed to new investors)	2023	238	2,363	2,600	70	706	107	1,108	54	40	6	2.2	No	-14.1	-15.6	-14.6
	2022	309	2,388	2,697	102	787	148	1,154	53	39	8	2.3	No	-19.2	-27.1	-52.3
70/30 Core Portfolio v1 (Closed to new investors)	2023	362	3,609	3,972	65	627	103	1,059	48	46	6	2.2	No	-11.3	-12.3	-11.1
	2022	540	3,989	4,529	99	711	148	1,088	48	44	8	2.3	No	-17.8	-25.2	-57.1
70/30 Defensive Managed Collection	2023	2,601	22,083	24,684	60	460	104	920	45	46	8	2.2	No	-8.0	-10.3	-8.9
	2022	3,172	21,743	24,914	79	481	133	961	40	51	10	2.3	No	-11.6	-17.3	-52.7
80/20 Core Portfolio	2023	119	1,174	1,292	58	586	103	1,225	43	48	9	2.1	No	-9.2	-9.9	-8.6
	2022	No data available for this year														
80/20 Defensive Managed Collection	2023	1,546	13,640	15,185	55	411	99	898	39	52	8	2.1	No	-6.1	-7.5	-6.0
	2022	2,482	15,776	18,258	80	426	136	889	36	54	10	2.2	No	-10.0	-14.9	-62.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Adventurous Core Lifestyle Portfolio	2023	4,224	26,844	31,067	80	597	167	1,068	88	3	9	2.4	No	-17.7	-22.2	-26.4
	2022	4,404	26,813	31,217	106	754	194	1,189	85	3	12	2.7	No	-18.8	-28.6	-38.8
Adventurous Core Portfolio	2023	22,053	140,153	162,205	80	597	167	1,068	88	3	9	2.4	No	-17.7	-22.2	-26.4
	2022	23,193	141,193	164,386	106	754	194	1,189	85	3	12	2.7	No	-18.8	-28.6	-38.8
Adventurous Select Portfolio	2023	12,200	88,483	100,682	64	516	145	1,008	87	3	10	2.3	No	-15.6	-20.9	-26.1
	2022	16,005	105,212	121,216	87	650	160	1,065	83	4	13	2.6	No	-17.0	-27.7	-37.3
Aegon (ex NT) BlackRock 50/50 Bond & Equity (Closed to new investors)	2023	349	2,696	3,044	82	716	129	1,119	45	52	3	2.3	No	-15.1	-18.9	-18.6
	2022	452	3,247	3,699	99	806	154	1,206	46	50	4	2.5	No	-19.4	-28.1	-35.4
Aegon (ex NT) BlackRock 50/50 Global Equity (Closed to new investors)	2023	1,249	9,658	10,907	82	716	129	1,119	90	4	6	2.3	No	-20.7	-24.4	-27.1
	2022	1,469	10,560	12,030	99	806	154	1,206	89	3	8	2.5	No	-19.4	-28.1	-35.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon (ex NT) BlackRock Consensus (Closed to new investors)	2023	1,327	10,686	12,013	63	520	111	938	62	32	6	2.2	No	-12.8	-15.6	-16.4
	2022	1,547	11,817	13,364	79	649	131	1,036	61	32	7	2.4	No	-15.9	-23.4	-29.8
Aegon 40/60 Global Equity Index Lifestyle (ARC)	2023	9,915	83,295	93,209	58	516	109	939	89	4	8	2.3	No	-16.0	-18.8	-20.7
	2022	9,401	77,310	86,711	75	663	134	1,088	87	2	10	2.5	No	-15.5	-21.8	-27.5
Aegon 50/50 Bond & Equity Index Lifestyle (ARC)	2023	18,477	142,846	161,323	82	716	129	1,119	45	52	3	2.3	No	-15.1	-18.9	-18.6
	2022	18,785	135,008	153,793	99	806	154	1,206	46	50	4	2.5	No	-19.4	-28.1	-35.4
Aegon 50/50 Global Equity Index Lifestyle (ARC)	2023	189,247	1,463,066	1,652,313	82	716	129	1,119	90	4	6	2.3	No	-20.7	-24.4	-27.1
	2022	184,147	1,323,471	1,507,618	99	806	154	1,206	89	3	8	2.5	No	-19.4	-28.1	-35.4
Aegon 75/25 Equity & Bond Index Lifestyle (ARC)	2023	38,905	349,369	388,274	78	730	115	1,092	63	34	3	2.3	No	-15.6	-21.4	-20.1
	2022	41,912	357,548	399,459	104	963	144	1,295	65	31	5	2.4	No	-21.2	-30.6	-35.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)	Yes/No	1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Aegon abrdn Global Sustainable and Responsible Investment Equity	2023	220	981	1,201	24	121	138	501	87	3	10	1.7	No	-3.1	-5.1	-8.1
	2022	181	1,079	1,261	20	120	128	550	78	2	20	2.0	No	-1.9	-3.6	-9.3
Aegon Adventurous Tracker (Annuity Target)	2023	154	1,278	1,432	66	605	124	1,000	91	3	6	2.3	No	-17.8	-21.3	-23.6
	2022	141	1,089	1,230	88	733	158	1,140	88	3	9	2.5	No	-17.3	-25.2	-32.8
Aegon Adventurous Tracker (Flexible Target)	2023	4,771	39,853	44,623	65	595	122	987	91	3	6	2.2	No	-17.5	-21.2	-23.5
	2022	3,473	26,597	30,070	89	736	159	1,143	88	3	9	2.5	No	-17.4	-25.1	-32.8
Aegon AM Core Plus	2023	54	293	346	61	223	128	966	15	81	5	2.0	No	-2.9	-2.6	-0.5
	2022	108	710	817	66	295	166	768	18	77	5	2.1	No	-1.0	-9.8	N/A
Aegon AM Ethical Corporate Bond	2023	670	3,387	4,057	24	79	132	537	65	20	14	1.5	No	-2.9	-3.1	-1.0
	2022	410	2,708	3,118	24	82	128	595	53	30	17	1.8	No	-1.0	-37.6	-2.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon AM Ethical Equity (AOR)	2023	81	432	513	22	145	58	377	92	5	3	1.6	No	-4.5	-11.2	-16.8
	2022	60	338	397	26	140	71	392	80	15	6	1.8	No	-5.4	-9.9	-19.7
Aegon AM Ethical Equity (BLK)	2023	156	830	986	22	145	58	377	92	5	3	1.6	No	-4.5	-11.2	-16.8
	2022	No data available for this year														
Aegon AM Global Equity Income (AOR)	2023	192	1,813	2,005	34	346	152	905	88	0	11	2.3	No	-10.2	-10.7	-14.0
	2022	74	674	748	47	395	229	916	88	1	11	2.5	No	-11.6	-12.6	-20.3
Aegon AM Global Equity Income (BLK)	2023	58	545	603	34	346	152	905	88	0	11	2.3	No	-10.2	-10.7	-14.0
	2022	41	369	410	47	395	229	916	88	1	11	2.5	No	-11.6	-12.6	-20.3
Aegon AM High Yield Bond	2023	2,079	12,034	14,113	103	565	267	1,269	42	38	20	3.0	No	-8.1	-4.2	-4.0
	2022	5,919	24,033	29,952	112	609	323	1,634	43	33	24	3.4	No	-7.7	-4.6	-11.6

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon AM Investment Grade Bond	2023	900	7,006	7,906	22	131	87	497	62	27	11	1.8	No	-2.1	-2.4	-1.2
	2022	1,933	7,944	9,877	84	161	150	500	63	16	21	1.8	No	-2.7	-2.7	-93.6
Aegon AM Sterling Corporate Bond	2023	284	2,749	3,033	26	163	81	618	66	22	12	1.5	No	-0.1	-0.5	-0.4
	2022	472	4,273	4,745	36	224	111	634	64	15	21	1.8	No	-0.1	-0.2	-83.8
Aegon AM UK Equity (AOR)	2023	95	1,165	1,260	75	925	99	1,323	94	4	1	2.4	Yes	-24.6	-36.2	-26.1
	2022	111	1,280	1,391	105	1,223	117	1,490	89	9	2	2.5	Yes	-19.4	-37.9	-27.0
Aegon AM UK Sustainable Opportunities	2023	262	1,886	2,149	32	251	75	461	90	4	6	1.8	No	-5.0	-6.4	-9.5
	2022	236	1,283	1,519	32	166	87	434	83	10	7	2.1	No	-2.4	-4.7	-11.8
Aegon Artemis SmartGARP Global Equity	2023	2,553	34,023	36,576	53	657	71	951	90	0	10	2.0	No	-23.4	-27.3	-45.9
	2022	7,599	41,709	49,308	137	714	153	822	78	1	21	2.2	No	-28.7	-38.2	-64.0

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Artemis SmartGARP UK Equity	2023	4,624	26,165	30,789	147	880	154	1,036	90	4	6	2.0	Yes	-35.7	-37.4	-45.7
	2022	3,401	27,348	30,749	138	1,159	158	1,387	83	8	9	2.0	Yes	-35.8	-63.1	-57.5
Aegon Artemis UK Special Situations (BLK)	2023	153	1,467	1,620	73	647	130	879	97	3	0	2.0	No	-20.2	-38.7	-41.0
	2022	149	1,132	1,280	76	825	124	1,095	89	8	2	2.3	No	-20.1	-56.0	-67.4
Aegon ASI Asia Pacific Equity	2023	798	4,000	4,798	78	337	282	1,047	84	4	11	2.6	No	-10.1	-11.9	-35.7
	2022	1,020	7,524	8,544	64	469	197	1,351	75	4	21	3.3	No	-10.2	-11.9	-25.8
Aegon ASI Life Emerging Markets Equity	2023	711	3,349	4,060	87	324	291	926	80	6	14	2.3	No	-12.4	-14.2	-28.5
	2022	1,232	10,340	11,572	97	804	259	1,339	75	3	21	3.8	No	-18.7	-19.8	-34.9
Aegon ASI Life Global Equity	2023	843	8,427	9,270	18	169	71	554	89	2	9	1.7	No	-4.7	-4.6	-6.1
	2022	678	6,260	6,939	13	120	71	511	82	4	15	1.8	No	-2.9	-3.5	-7.3

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon ASI Life Multi-Asset	2023	2,929	26,979	29,909	41	377	87	709	47	49	3	2.0	No	-10.0	-13.7	-15.2
	2022	3,940	32,404	36,343	34	285	76	632	70	20	10	2.0	No	-7.3	-9.1	-17.7
Aegon ASI Life UK Equity	2023	300	2,685	2,986	16	135	35	395	94	1	5	1.5	No	-4.0	-9.2	-8.1
	2022	388	3,093	3,481	18	144	47	422	82	8	10	1.7	No	-4.7	-5.0	-9.4
Aegon Baillie Gifford Global Alpha Growth (ARC)	2023	3,773	12,907	16,680	65	204	186	681	82	3	15	1.9	No	-9.5	-8.9	-9.7
	2022	4,281	24,766	29,047	52	350	167	997	69	2	28	2.7	No	-9.6	-8.8	-9.0
Aegon Baillie Gifford Positive Change (BLK)	2023	12	257	269	9	167	44	654	72	5	23	2.1	No	0.6	0.2	-2.1
	2022	23	464	488	9	206	49	699	55	6	39	2.5	No	1.5	0.1	-1.7
Aegon Baillie Gifford UK Equity Alpha	2023	176	1,596	1,772	15	182	55	656	83	5	12	2.4	No	-3.8	-13.3	-7.1
	2022	254	3,264	3,517	23	370	65	882	66	19	15	2.8	No	-5.8	-27.8	-10.2

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Balanced Passive Lifestyle (ARC)	2023	48,527	363,214	411,741	67	544	131	1,007	72	21	8	2.3	No	-14.2	-17.0	-18.9
	2022	49,831	342,029	391,860	83	611	156	1,036	72	19	10	2.5	No	-15.7	-22.7	-31.7
Aegon Balanced Tracker (Annuity Target)	2023	402	3,440	3,843	50	441	108	1,116	66	24	10	2.2	No	-11.2	-14.6	-15.4
	2022	377	2,975	3,351	65	525	132	1,043	64	24	12	2.4	No	-14.8	-22.7	-28.2
Aegon Balanced Tracker (Flexible Target)	2023	14,653	125,055	139,708	50	445	108	1,121	66	24	10	2.2	No	-11.3	-14.7	-15.4
	2022	13,419	105,347	118,766	66	530	133	1,048	64	24	12	2.4	No	-14.9	-22.7	-28.2
Aegon BlackRock 30/70 Currency Hedged Global Equity Index (BLK)	2023	47,685	355,288	402,973	62	538	127	976	89	3	8	2.3	No	-15.5	-18.0	-20.6
	2022	61,801	363,600	425,401	94	644	187	1,100	86	2	12	2.6	No	-16.2	-23.1	-33.0
Aegon BlackRock 30/70 Currency Hedged Global Equity Tracker	2023	285	2,121	2,406	62	538	127	976	89	3	8	2.3	No	-15.5	-18.0	-20.6
	2022	250	1,469	1,719	94	644	187	1,100	86	2	12	2.6	No	-16.2	-23.1	-33.0

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock 30/70 Equity and Bond Tracker	2023	876	6,770	7,646	82	716	129	1,119	26	72	2	2.3	No	-9.5	-16.4	-14.9
	2022	1,200	8,628	9,828	99	806	154	1,206	27	70	3	2.5	No	-19.4	-28.1	-35.4
Aegon BlackRock 40/60 Global Equity Index (BLK)	2023	17,207	144,671	161,879	58	518	109	940	89	4	8	2.3	No	-16.1	-18.9	-20.7
	2022	38,433	315,736	354,169	75	660	134	1,085	87	2	10	2.5	No	-15.4	-21.7	-27.4
Aegon BlackRock 40/60 Global Equity Tracker	2023	17,486	146,898	164,383	58	516	109	939	89	4	8	2.3	No	-16.0	-18.8	-20.7
	2022	16,660	137,002	153,661	75	663	134	1,088	87	2	10	2.5	No	-15.5	-21.8	-27.5
Aegon BlackRock 50/50 Equity and Bond Tracker	2023	28,463	220,044	248,507	82	716	129	1,119	45	52	3	2.3	No	-15.1	-18.9	-18.6
	2022	31,989	229,902	261,891	99	806	154	1,206	46	50	4	2.5	No	-19.4	-28.1	-35.4
Aegon BlackRock 50/50 Global Equity Index (BLK)	2023	50,327	389,078	439,405	82	716	129	1,119	90	4	6	2.3	No	-20.7	-24.4	-27.1
	2022	54,204	389,566	443,770	99	806	154	1,206	89	3	8	2.5	No	-19.4	-28.1	-35.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock 50/50 Global Equity Tracker	2023	273,503	2,114,451	2,387,955	82	716	129	1,119	90	4	6	2.3	No	-20.7	-24.4	-27.1
	2022	273,969	1,969,022	2,242,991	99	806	154	1,206	89	3	8	2.5	No	-19.4	-28.1	-35.4
Aegon BlackRock 50/50 Global Growth (BLK)	2023	24,382	188,497	212,879	82	716	129	1,119	90	4	6	2.3	No	-20.7	-24.4	-27.1
	2022	28,278	203,237	231,515	99	806	154	1,206	89	3	8	2.5	No	-19.4	-28.1	-35.4
Aegon BlackRock 60/40 Global Equity Index (BLK)	2023	3,419	27,594	31,013	84	766	128	1,154	91	5	5	2.3	No	-22.0	-25.8	-27.8
	2022	4,385	32,596	36,981	103	860	154	1,246	89	3	8	2.5	No	-20.2	-29.1	-36.4
Aegon BlackRock 60/40 Global Equity Tracker	2023	517	4,176	4,693	84	766	128	1,154	91	5	5	2.3	No	-22.0	-25.8	-27.8
	2022	433	3,220	3,653	103	860	154	1,246	89	3	8	2.5	No	-20.2	-29.1	-36.4
Aegon BlackRock 60/40 Global Growth (BLK)	2023	7,463	60,234	67,696	84	766	128	1,154	91	5	5	2.3	No	-22.0	-25.8	-27.8
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock 70/30 Global Equity Index (BLK)	2023	6,451	60,438	66,889	85	835	121	1,195	64	35	1	2.4	No	-26.7	-30.4	-30.3
	2022	6,880	61,390	68,270	116	1,111	152	1,433	64	33	3	2.5	No	-23.5	-33.2	-37.2
Aegon BlackRock 75/25 Equity and Bond Tracker	2023	48,334	434,037	482,371	78	730	115	1,092	63	34	3	2.3	No	-15.6	-21.4	-20.1
	2022	53,139	453,326	506,465	104	963	144	1,295	65	31	5	2.4	No	-21.2	-30.6	-35.5
Aegon BlackRock Absolute Return Bond (BLK)	2023	330	1,808	2,138	137	474	248	1,040	58	35	7	2.3	No	-3.2	-3.2	-1.5
	2022	2,460	28,648	31,108	86	449	207	1,174	52	35	12	2.4	No	-1.8	-2.5	-35.9
Aegon BlackRock ACS 50/50 Global Equity Index (BLK)	2023	968	7,483	8,451	82	716	129	1,119	90	4	6	2.3	No	-27.9	-17.2	-13.8
	2022	No data available for this year														
Aegon BlackRock ACS 60/40 Global Equity Index (BLK)	2023	1,670	13,479	15,148	84	766	128	1,154	91	5	5	2.3	No	-29.2	-18.1	-14.2
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock ACS UK Equity Index (BLK)	2023	2,186	20,480	22,666	85	835	121	1,195	91	7	2	2.4	No	-33.6	-21.5	-15.6
	2022	No data available for this year														
Aegon BlackRock ACS US Equity Index (BLK)	2023	364	2,882	3,246	26	224	90	700	86	1	13	2.1	No	-8.3	-5.6	-5.5
	2022	No data available for this year														
Aegon BlackRock ACS World (ex-UK) Equity Index (BLK)	2023	964	6,732	7,696	42	319	101	781	87	1	12	2.2	No	-13.8	-8.3	-8.1
	2022	No data available for this year														
Aegon BlackRock American Growth (BLK)	2023	625	4,510	5,134	8	78	29	628	89	3	8	1.8	No	-2.3	-2.4	-2.1
	2022	479	5,941	6,420	6	79	35	537	86	0	14	2.1	No	-2.8	-2.6	-3.2
Aegon BlackRock Aquila Life Japanese Equity Index (BLK)	2023	317	1,697	2,015	89	748	115	971	90	0	10	2.2	No	-39.3	-19.3	-22.0
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock Ascent Life Overseas Equity (BLK)	2023	423	1,496	1,919	135	558	151	957	91	1	8	2.1	No	-26.0	-15.6	-14.3
	2022	No data available for this year														
Aegon BlackRock Balanced Growth (BLK)	2023	7,629	107,445	115,073	57	608	109	1,115	69	22	8	2.7	No	-13.8	-22.5	-19.2
	2022	7,056	87,441	94,497	65	681	125	1,217	67	24	9	2.9	No	-13.0	-22.8	-23.2
Aegon BlackRock Balanced Index (BLK)	2023	7,928	71,105	79,033	78	731	115	1,093	65	33	3	2.3	No	-15.7	-20.8	-20.3
	2022	8,752	74,329	83,080	104	952	143	1,285	65	30	5	2.4	No	-21.1	-30.5	-35.5
Aegon BlackRock Cautious Diversified Growth (BLK)	2023	217	1,798	2,016	52	409	155	1,043	29	65	6	2.7	No	-7.8	-11.9	-9.8
	2022	281	2,141	2,422	67	483	152	1,043	36	55	9	2.9	No	-10.3	-18.8	-20.6
Aegon BlackRock Consensus	2023	40,958	329,817	370,775	63	520	111	938	62	32	6	2.2	No	-12.8	-15.6	-16.4
	2022	47,178	360,403	407,582	79	649	131	1,036	61	32	7	2.4	No	-15.9	-23.4	-29.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock Consensus Index (BLK)	2023	5,374	43,270	48,644	63	522	112	939	62	32	6	2.2	No	-12.9	-15.7	-16.5
	2022	6,098	45,824	51,922	80	651	133	1,040	61	31	7	2.4	No	-16.1	-23.6	-30.1
Aegon BlackRock Consensus Lifestyle	2023	30,868	248,568	279,436	63	520	111	938	62	32	6	2.2	No	-12.8	-15.6	-16.4
	2022	36,047	275,367	311,414	79	649	131	1,036	61	32	7	2.4	No	-15.9	-23.4	-29.8
Aegon BlackRock Corporate Bond (BLK)	2023	304	2,329	2,634	40	268	103	622	69	23	8	1.6	No	-1.0	-1.5	-0.5
	2022	513	3,792	4,305	42	288	101	553	69	20	12	1.8	No	-0.2	-0.1	N/A
Aegon BlackRock Corporate Bond All-Stocks Index (BLK)	2023	2,655	31,972	34,627	25	199	91	1,361	63	13	24	1.9	No	-0.4	-0.5	-1.2
	2022	23,392	225,706	249,098	32	224	96	929	62	14	24	1.9	No	-0.9	-7.3	-73.3
Aegon BlackRock Corporate Bond Tracker	2023	1,495	17,997	19,491	25	199	91	1,361	63	13	24	1.9	No	-0.4	-0.5	-1.2
	2022	1,012	9,763	10,775	32	224	96	929	62	14	24	1.9	No	-0.9	-7.3	-73.3

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock Developed Markets Sustainable Equity	2023	581	3,155	3,736	22	102	104	443	89	2	9	1.6	No	-4.2	-4.4	-5.2
	2022	294	3,530	3,825	8	95	50	436	96	0	4	1.8	No	-3.2	-3.9	-9.4
Aegon BlackRock Developed Markets Sustainable Equity (BLK)	2023	69	375	444	22	102	104	443	89	2	9	1.6	No	-4.2	-4.4	-5.2
	2022	33	393	426	8	95	50	436	96	0	4	1.8	No	-3.2	-3.9	-9.4
Aegon BlackRock Diversified Growth (BLK)	2023	15,585	125,867	141,452	59	470	178	1,119	52	39	10	2.7	No	-8.4	-12.6	-10.4
	2022	59,102	445,486	504,589	79	559	179	1,149	63	23	14	2.9	No	-10.3	-18.8	-20.6
Aegon BlackRock Diversified Growth Plus (BLK)	2023	298	2,342	2,640	48	362	156	921	52	39	8	2.5	No	-7.0	-9.9	-8.7
	2022	360	2,760	3,120	61	444	147	969	62	28	10	2.8	No	-8.2	-14.4	-17.3
Aegon BlackRock Dynamic Allocation (BLK)	2023	3,106	26,021	29,126	56	446	154	961	52	38	10	2.5	No	-9.5	-11.7	-15.8
	2022	4,194	34,475	38,669	72	541	186	1,103	63	22	15	2.8	No	-11.5	-16.2	-26.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Aegon BlackRock Emerging Markets (BLK)	2023	1,005	7,812	8,817	54	386	113	809	78	12	11	2.7	No	-15.6	-26.8	-38.1
	2022	3,327	17,487	20,814	124	758	203	1,074	77	-1	24	3.9	No	-21.2	-23.6	-39.8
Aegon BlackRock Emerging Markets Equity Index (BLK)	2023	20,044	54,978	75,023	189	663	411	1,226	80	3	16	3.0	Yes	-23.9	-36.9	-52.7
	2022	132,882	448,276	581,158	200	819	400	1,478	75	0	25	3.6	Yes	-24.6	-39.9	-58.8
Aegon BlackRock Emerging Markets Equity Tracker	2023	1,494	4,097	5,590	189	663	411	1,226	80	3	16	3.0	Yes	-23.9	-36.9	-52.7
	2022	1,537	5,184	6,721	200	819	400	1,478	75	0	25	3.6	Yes	-24.6	-39.9	-58.8
Aegon BlackRock ESG Strategic Growth (BLK)	2023	36	313	349	38	341	91	846	46	48	6	2.3	No	-6.0	-8.4	-11.2
	2022	41	338	379	51	413	115	893	66	23	11	2.6	No	-7.8	-10.3	-14.6
Aegon BlackRock European Equity Index (BLK)	2023	4,380	26,345	30,725	76	424	104	755	90	0	10	1.9	No	-14.4	-15.9	-17.0
	2022	12,351	65,118	77,468	85	425	122	787	95	0	5	2.1	No	-16.1	-21.1	-24.7

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock European Equity Tracker	2023	16,623	99,992	116,616	76	424	104	755	90	0	10	1.9	No	-14.4	-15.9	-17.0
	2022	19,653	103,617	123,270	85	425	122	787	95	0	5	2.1	No	-16.1	-21.1	-24.7
Aegon BlackRock Global Minimum Volatility Index (BLK)	2023	4,281	11,153	15,434	75	239	276	551	84	0	15	1.8	No	-13.1	-16.0	-38.1
	2022	16,395	38,179	54,574	80	205	324	578	82	1	17	2.0	No	-11.6	-17.8	-66.1
Aegon BlackRock Global Property Securities (BLK)	2023	123	428	551	10	32	114	349	76	2	22	1.7	No	-7.3	-24.5	-43.9
	2022	1,650	5,514	7,164	10	33	112	318	65	1	33	1.8	No	-6.5	-30.7	-79.6
Aegon BlackRock Gold & General (BLK)	2023	1,684	2,776	4,460	126	213	368	755	79	13	7	2.1	Yes	-10.3	-8.3	-13.1
	2022	2,292	4,386	6,677	132	272	366	880	79	6	15	2.5	Yes	-11.0	-11.1	-16.5
Aegon BlackRock iShares Corporate Bond All-Stocks Index (BLK)	2023	86	1,035	1,121	25	199	91	1,361	63	13	24	1.9	No	-0.4	-0.5	-0.4
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Aegon BlackRock Japanese Equity Index (BLK)	2023	1,777	13,421	15,198	80	751	98	966	90	0	10	2.3	No	-19.0	-37.5	-47.5
	2022	6,636	50,119	56,755	81	750	96	888	75	0	25	2.6	No	-20.0	-50.5	-72.6
Aegon BlackRock Japanese Equity Tracker	2023	8,714	65,805	74,519	80	751	98	966	90	0	10	2.3	No	-19.0	-37.5	-47.5
	2022	9,691	73,188	82,879	81	750	96	888	75	0	25	2.6	No	-20.0	-50.5	-72.6
Aegon BlackRock LifePath Capital 2025-2027 (BLK)	2023	1,072	7,468	8,540	40	308	100	875	25	71	4	2.2	No	-6.8	-8.8	-11.2
	2022	1,271	8,543	9,814	55	391	142	980	27	67	6	2.6	No	-10.5	-17.6	-28.6
Aegon BlackRock LifePath Capital 2028-2030 (BLK)	2023	2,142	14,477	16,619	42	309	103	864	41	53	7	2.2	No	-7.2	-9.6	-12.3
	2022	2,149	14,304	16,452	54	385	139	957	39	52	9	2.6	No	-10.5	-18.1	-30.0
Aegon BlackRock LifePath Capital 2031-2033 (BLK)	2023	1,854	12,311	14,165	42	308	105	850	55	36	9	2.2	No	-7.9	-10.3	-13.6
	2022	1,768	11,575	13,344	55	386	139	946	51	37	12	2.6	No	-10.6	-18.4	-30.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Aegon BlackRock LifePath Capital 2034-2036 (BLK)	2023	1,779	11,523	13,302	43	309	107	837	64	25	11	2.2	No	-8.1	-11.0	-14.6
	2022	1,681	10,944	12,625	55	387	138	941	57	30	13	2.6	No	-10.7	-18.5	-30.5
Aegon BlackRock LifePath Capital 2037-2039 (BLK)	2023	1,766	11,210	12,976	44	311	108	826	68	20	12	2.2	No	-8.5	-11.7	-15.6
	2022	1,649	10,635	12,284	56	389	138	937	61	25	14	2.6	No	-10.8	-18.6	-30.4
Aegon BlackRock LifePath Capital 2040-2042 (BLK)	2023	1,542	9,582	11,124	45	314	110	815	72	15	12	2.2	No	-8.9	-12.4	-16.8
	2022	1,526	9,753	11,279	57	392	138	934	66	19	15	2.6	No	-10.9	-18.6	-30.4
Aegon BlackRock LifePath Capital 2043-2045 (BLK)	2023	1,747	10,669	12,417	46	316	111	808	76	11	13	2.2	No	-9.3	-13.1	-17.8
	2022	1,677	10,657	12,333	57	393	138	931	70	14	16	2.6	No	-11.0	-18.7	-30.4
Aegon BlackRock LifePath Capital 2046-2048 (BLK)	2023	1,502	9,057	10,560	47	321	113	802	80	6	14	2.2	No	-9.8	-13.9	-19.0
	2022	1,387	8,771	10,157	58	397	138	936	74	9	17	2.6	No	-11.1	-18.9	-30.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Aegon BlackRock LifePath Capital 2049-2051 (BLK)	2023	1,293	7,741	9,034	47	324	113	798	83	3	14	2.2	No	-10.1	-14.4	-19.7
	2022	1,190	7,480	8,670	58	401	139	940	77	5	18	2.6	No	-11.2	-19.0	-30.6
Aegon BlackRock LifePath Capital 2052-2054 (BLK)	2023	1,153	6,821	7,974	48	329	114	796	84	2	14	2.2	No	-10.4	-14.7	-20.2
	2022	994	6,240	7,233	59	403	139	943	79	3	18	2.6	No	-11.2	-19.0	-30.7
Aegon BlackRock LifePath Capital 2055-2057 (BLK)	2023	923	5,437	6,361	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	824	5,153	5,977	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Capital 2058-2060 (BLK)	2023	657	3,868	4,525	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	555	3,470	4,025	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Capital 2061-2063 (BLK)	2023	293	1,723	2,015	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	228	1,425	1,652	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Capital 2064-2066 (BLK)	2023	127	749	876	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	74	464	538	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Capital 2067-2069 (BLK)	2023	42	247	290	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	19	116	135	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Capital 2076-2078 (BLK)	2023	9	54	63	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	No data available for this year														
Aegon BlackRock LifePath Flexi (BLK)	2023	5,001	35,931	40,933	39	315	95	878	40	54	6	2.2	No	-6.6	-8.0	-10.0
	2022	6,465	44,060	50,525	53	375	141	976	39	52	9	2.6	No	-10.1	-17.2	-28.2
Aegon BlackRock LifePath Flexi 2022-2024 (BLK)	2023	8,545	61,241	69,786	40	316	95	881	41	53	6	2.2	No	-6.3	-7.9	-9.7
	2022	15,018	101,358	116,375	54	381	142	982	40	51	9	2.6	No	-10.2	-17.5	-28.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Flexi 2025-2027 (BLK)	2023	20,826	145,080	165,906	40	308	100	875	50	42	8	2.2	No	-6.8	-8.8	-11.2
	2022	22,062	148,303	170,365	55	391	142	980	45	45	10	2.6	No	-10.5	-17.6	-28.6
Aegon BlackRock LifePath Flexi 2028-2030 (BLK)	2023	28,237	190,883	219,120	42	309	103	864	55	36	9	2.2	No	-7.2	-9.6	-12.3
	2022	28,989	192,975	221,964	54	385	139	957	49	40	11	2.6	No	-10.5	-18.1	-30.0
Aegon BlackRock LifePath Flexi 2031-2033 (BLK)	2023	38,653	256,633	295,286	42	308	105	850	60	30	10	2.2	No	-7.9	-10.3	-13.6
	2022	38,823	254,111	292,934	55	386	139	946	53	35	12	2.6	No	-10.6	-18.4	-30.5
Aegon BlackRock LifePath Flexi 2034-2036 (BLK)	2023	44,848	290,473	335,322	43	309	107	837	64	25	11	2.2	No	-8.1	-11.0	-14.6
	2022	43,088	280,527	323,615	55	387	138	941	57	30	13	2.6	No	-10.7	-18.5	-30.5
Aegon BlackRock LifePath Flexi 2037-2039 (BLK)	2023	48,034	304,823	352,857	44	311	108	826	68	20	12	2.2	No	-8.5	-11.7	-15.6
	2022	45,358	292,566	337,924	56	389	138	937	61	25	14	2.6	No	-10.8	-18.6	-30.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Flexi 2040-2042 (BLK)	2023	46,660	289,961	336,622	45	314	110	815	72	15	12	2.2	No	-8.9	-12.4	-16.8
	2022	42,771	273,401	316,172	57	392	138	934	66	19	15	2.6	No	-10.9	-18.6	-30.4
Aegon BlackRock LifePath Flexi 2043-2045 (BLK)	2023	47,535	290,270	337,804	46	316	111	808	76	11	13	2.2	No	-9.3	-13.1	-17.8
	2022	42,433	269,698	312,132	57	393	138	931	70	14	16	2.6	No	-11.0	-18.7	-30.4
Aegon BlackRock LifePath Flexi 2046-2048 (BLK)	2023	45,719	275,643	321,362	47	321	113	802	80	6	14	2.2	No	-9.8	-13.9	-19.0
	2022	39,980	252,848	292,828	58	397	138	936	74	9	17	2.6	No	-11.1	-18.9	-30.5
Aegon BlackRock LifePath Flexi 2049-2051 (BLK)	2023	41,328	247,442	288,770	47	324	113	798	83	3	14	2.2	No	-10.1	-14.4	-19.7
	2022	35,765	224,825	260,589	58	401	139	940	77	5	18	2.6	No	-11.2	-19.0	-30.6
Aegon BlackRock LifePath Flexi 2052-2054 (BLK)	2023	35,450	209,629	245,079	48	329	114	796	84	2	14	2.2	No	-10.4	-14.7	-20.2
	2022	29,345	184,295	213,639	59	403	139	943	79	3	18	2.6	No	-11.2	-19.0	-30.7

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Flexi 2055-2057 (BLK)	2023	28,978	170,622	199,599	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	23,921	149,571	173,492	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Flexi 2058-2060 (BLK)	2023	19,078	112,331	131,409	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	14,947	93,463	108,411	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Flexi 2061-2063 (BLK)	2023	10,948	64,462	75,410	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	7,639	47,766	55,405	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Flexi 2064-2066 (BLK)	2023	3,902	22,974	26,875	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	2,224	13,904	16,127	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Flexi 2067-2069 (BLK)	2023	835	4,918	5,754	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	410	2,564	2,974	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Flexi 2070-2072 (BLK)	2023	75	442	517	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	24	153	177	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Flexi 2073-2075 (BLK)	2023	11	64	75	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	3	16	19	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Retirement (BLK)	2023	103	926	1,029	10	109	81	1,081	17	72	11	1.7	No	-3.2	-3.7	-0.6
	2022	184	1,071	1,255	14	88	95	547	16	72	12	1.6	No	-0.2	-0.4	-45.0
Aegon BlackRock LifePath Retirement 2022-2024 (BLK)	2023	147	1,325	1,471	10	109	81	1,081	17	72	11	1.7	No	-3.2	-3.7	-0.6
	2022	579	3,620	4,199	24	160	107	663	20	68	12	2.1	No	-5.4	-9.3	-36.4
Aegon BlackRock LifePath Retirement 2025-2027 (BLK)	2023	1,105	8,019	9,124	30	237	93	947	34	56	10	2.1	No	-5.5	-6.9	-7.3
	2022	1,488	9,819	11,306	43	302	128	863	34	54	12	2.5	No	-9.4	-15.8	-30.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Retirement 2028-2030 (BLK)	2023	1,390	9,398	10,789	42	309	103	864	41	53	7	2.2	No	-7.2	-9.6	-12.3
	2022	1,872	12,377	14,248	49	347	134	910	44	44	12	2.5	No	-10.1	-17.4	-30.6
Aegon BlackRock LifePath Retirement 2031-2033 (BLK)	2023	1,637	10,868	12,505	42	308	105	850	55	36	9	2.2	No	-7.9	-10.3	-13.6
	2022	2,098	13,720	15,818	54	379	138	938	52	36	12	2.6	No	-10.6	-18.3	-30.6
Aegon BlackRock LifePath Retirement 2034-2036 (BLK)	2023	1,857	12,027	13,883	43	309	107	837	64	25	11	2.2	No	-8.1	-11.0	-14.6
	2022	2,101	13,676	15,777	55	387	138	941	57	30	13	2.6	No	-10.7	-18.5	-30.5
Aegon BlackRock LifePath Retirement 2037-2039 (BLK)	2023	2,267	14,389	16,656	44	311	108	826	68	20	12	2.2	No	-8.5	-11.7	-15.6
	2022	2,576	16,614	19,189	56	389	138	937	61	25	14	2.6	No	-10.8	-18.6	-30.4
Aegon BlackRock LifePath Retirement 2040-2042 (BLK)	2023	1,911	11,878	13,789	45	314	110	815	72	15	12	2.2	No	-8.9	-12.4	-16.8
	2022	2,001	12,789	14,790	57	392	138	934	66	19	15	2.6	No	-10.9	-18.6	-30.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Retirement 2043-2045 (BLK)	2023	2,123	12,965	15,088	46	316	111	808	76	11	13	2.2	No	-9.3	-13.1	-17.8
	2022	2,133	13,555	15,688	57	393	138	931	70	14	16	2.6	No	-11.0	-18.7	-30.4
Aegon BlackRock LifePath Retirement 2046-2048 (BLK)	2023	2,205	13,296	15,501	47	321	113	802	80	6	14	2.2	No	-9.8	-13.9	-19.0
	2022	2,205	13,944	16,148	58	397	138	936	74	9	17	2.6	No	-11.1	-18.9	-30.5
Aegon BlackRock LifePath Retirement 2049-2051 (BLK)	2023	1,953	11,695	13,648	47	324	113	798	83	3	14	2.2	No	-10.1	-14.4	-19.7
	2022	1,988	12,495	14,483	58	401	139	940	77	5	18	2.6	No	-11.2	-19.0	-30.6
Aegon BlackRock LifePath Retirement 2052-2054 (BLK)	2023	1,837	10,866	12,703	48	329	114	796	84	2	14	2.2	No	-10.4	-14.7	-20.2
	2022	1,755	11,020	12,774	59	403	139	943	79	3	18	2.6	No	-11.2	-19.0	-30.7
Aegon BlackRock LifePath Retirement 2055-2057 (BLK)	2023	1,591	9,370	10,961	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	1,518	9,489	11,007	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock LifePath Retirement 2058-2060 (BLK)	2023	1,203	7,081	8,284	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	1,081	6,757	7,838	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Retirement 2061-2063 (BLK)	2023	701	4,127	4,828	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	560	3,500	4,059	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Retirement 2064-2066 (BLK)	2023	202	1,189	1,391	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	112	701	813	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Retirement 2067-2069 (BLK)	2023	16	94	110	49	331	115	793	85	1	14	2.2	No	-10.5	-15.0	-20.6
	2022	8	51	59	59	404	139	945	80	1	18	2.6	No	-11.3	-19.1	-30.8
Aegon BlackRock LifePath Retirement Year (BLK)	2023	23	207	230	10	109	81	1,081	17	72	11	1.7	No	-3.2	-3.7	-0.6
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock Managed Portfolio (BLK)	2023	2,422	29,334	31,756	43	533	86	1,046	70	23	8	2.6	No	-11.9	-20.2	-13.5
	2022	3,049	32,386	35,435	60	647	111	1,148	69	22	9	2.8	No	-12.7	-22.2	-28.5
Aegon BlackRock Market Advantage (BLK)	2023	5,786	21,929	27,715	46	242	165	912	33	56	11	2.1	No	-0.7	-8.1	-13.1
	2022	8,226	41,328	49,554	34	192	137	1,183	24	66	10	2.1	No	-6.7	-20.3	-47.1
Aegon BlackRock Market Advantage Strategy (BLK)	2023	74	279	353	46	242	165	912	33	56	11	2.1	No	-0.7	-8.1	-13.1
	2022	34	169	203	34	192	137	1,183	24	66	10	2.1	No	-6.7	-20.3	-47.1
Aegon BlackRock MSCI Currency Hedged World Index (BLK)	2023	285	1,904	2,189	51	388	134	895	88	1	11	2.3	No	-11.3	-13.1	-16.4
	2022	36,312	226,131	262,443	68	456	171	965	86	1	13	2.7	No	-12.5	-16.0	-24.9
Aegon BlackRock MSCI World Index (BLK)	2023	18,411	120,536	138,947	51	383	137	870	89	0	10	2.3	No	-11.4	-12.8	-16.6
	2022	34,540	213,299	247,840	67	446	175	959	88	0	12	2.6	No	-12.5	-15.7	-25.3

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock Over 15 Year Corporate Bond Index (BLK)	2023	1,181	6,347	7,527	40	210	129	687	64	11	25	1.6	No	-0.4	-0.9	-0.8
	2022	2,959	13,951	16,909	47	243	145	782	55	16	30	1.9	No	-1.8	-0.6	N/A
Aegon BlackRock Pre-Retirement (BLK)	2023	646	5,826	6,472	10	109	81	1,081	23	63	14	1.7	No	-3.2	-3.7	-0.6
	2022	1,134	6,614	7,749	14	88	95	547	21	63	16	1.6	No	-0.2	-0.4	-45.0
Aegon BlackRock UK Equity (BLK)	2023	294	4,156	4,450	62	891	95	1,553	97	3	0	2.8	No	-22.7	-30.3	-23.6
	2022	334	4,251	4,585	80	994	105	1,682	92	5	3	3.7	No	-16.0	-14.2	-16.3
Aegon BlackRock UK Equity Index (BLK)	2023	30,424	285,012	315,436	85	835	121	1,195	91	7	2	2.4	No	-26.7	-30.4	-30.3
	2022	45,603	406,914	452,517	116	1,111	152	1,433	91	4	5	2.5	Yes	-23.5	-33.2	-37.2
Aegon BlackRock UK Equity Tracker	2023	114,744	1,074,933	1,189,677	85	835	121	1,195	91	7	2	2.4	No	-26.7	-30.4	-30.3
	2022	117,347	1,047,071	1,164,418	116	1,111	152	1,433	91	4	5	2.5	Yes	-23.5	-33.2	-37.2

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock UK Income (BLK)	2023	558	6,748	7,305	65	801	100	1,486	97	1	2	2.5	No	-23.1	-29.7	-19.8
	2022	629	6,535	7,163	95	987	144	1,720	96	2	2	3.0	No	-22.4	-46.4	-28.1
Aegon BlackRock UK Special Situations (BLK)	2023	1,453	15,379	16,833	87	842	112	1,278	95	4	2	2.4	No	-25.1	-36.0	-43.9
	2022	1,441	14,289	15,730	92	944	131	1,425	83	12	5	2.9	No	-22.8	-38.6	-45.5
Aegon BlackRock US Equity Index (BLK)	2023	4,572	36,208	40,781	26	224	90	700	86	1	13	2.1	No	-6.5	-7.4	-9.1
	2022	13,311	104,028	117,340	34	279	114	778	84	1	15	2.5	No	-7.2	-8.6	-13.3
Aegon BlackRock US Equity Tracker	2023	11,313	89,592	100,905	26	224	90	700	86	1	13	2.1	No	-6.5	-7.4	-9.1
	2022	11,898	92,984	104,882	34	279	114	778	84	1	15	2.5	No	-7.2	-8.6	-13.3
Aegon BlackRock World (ex-UK) Equity Index (BLK)	2023	24,427	170,592	195,018	42	319	101	781	87	1	12	2.2	No	-9.6	-11.8	-14.9
	2022	45,384	326,798	372,182	49	372	122	863	85	1	14	2.5	No	-10.6	-14.8	-21.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BlackRock World (ex-UK) Equity Tracker	2023	64,180	448,218	512,398	42	319	101	781	87	1	12	2.2	No	-9.6	-11.8	-14.9
	2022	41,715	300,381	342,096	49	372	122	863	85	1	14	2.5	No	-10.6	-14.8	-21.5
Aegon BlackRock World ESG Equity Tracker (BLK)	2023	151	1,483	1,633	28	317	67	844	92	1	7	2.1	No	-8.9	-10.3	-14.0
	2022	12,340	121,124	133,464	41	386	110	848	88	2	10	2.6	No	-9.8	-14.8	-25.1
Aegon BlackRock World Multifactor Equity Tracker (BLK)	2023	3,912	28,999	32,911	79	620	124	842	83	1	16	2.5	No	-17.3	-22.5	-23.5
	2022	4,820	48,475	53,296	92	870	187	1,453	79	1	20	3.0	No	-20.2	-25.2	-29.2
Aegon BlackRock World Multifactor ESG Equity Tracker (BLK)	2023	1,744	23,486	25,230	41	548	67	884	91	2	8	2.3	No	-13.5	-16.2	-23.8
	2022	1,831	21,157	22,988	50	567	100	1,138	85	2	13	2.7	No	-14.1	-23.5	-30.4
Aegon BNY Mellon Global Equity (BLK)	2023	397	3,834	4,231	18	182	57	577	90	2	8	1.7	No	-3.4	-3.6	-4.6
	2022	719	6,957	7,676	29	247	81	617	93	0	7	1.9	No	-5.6	-7.6	-15.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BNY Mellon Global Income	2023	20,903	112,583	133,485	84	529	210	1,027	82	1	16	2.2	No	-20.7	-20.0	-22.8
	2022	14,317	86,160	100,476	73	606	183	735	88	2	10	2.4	No	-16.3	-17.2	-24.7
Aegon BNY Mellon Global Opportunities (BLK)	2023	22	158	180	12	114	48	485	90	2	9	1.7	No	-2.2	-3.0	-6.2
	2022	34	262	295	20	161	72	494	95	1	4	2.2	No	-3.9	-5.3	-11.0
Aegon BNY Mellon International Bond	2023	0	1	1	0	0	4	2,096	13	76	11	1.8	No	-2.1	-2.5	-0.2
	2022	0	0	0	0	0	5	2,110	9	73	18	2.2	No	-2.1	-2.5	-0.2
Aegon BNY Mellon Long-Term Global Equity (BLK)	2023	40	428	468	18	180	95	636	88	2	10	2.2	No	-3.8	-3.6	-4.4
	2022	256	2,696	2,952	16	169	93	555	82	0	18	2.4	No	-3.2	-2.8	-3.7
Aegon BNY Mellon Multi-Asset Balanced	2023	47,746	497,147	544,893	36	388	89	863	65	28	7	2.2	No	-8.0	-7.1	-6.9
	2022	51,477	547,160	598,637	44	485	115	1,018	67	29	4	2.7	No	-8.5	-8.4	-12.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BNY Mellon Multi-Asset Growth	2023	4,610	61,945	66,555	33	424	88	893	75	19	7	2.3	No	-10.1	-9.4	-11.0
	2022	4,956	64,975	69,932	43	531	117	1,064	76	20	5	2.7	No	-9.9	-9.9	-13.4
Aegon BNY Mellon Real Return	2023	545	3,673	4,218	56	385	178	948	48	49	3	2.2	No	-10.9	-9.7	-8.7
	2022	1,026	6,244	7,270	81	543	248	1,121	51	45	4	2.7	No	-14.8	-15.2	-21.7
Aegon BNY Mellon Real Return (BLK)	2023	544	3,665	4,209	56	385	178	948	48	49	3	2.2	No	-10.9	-9.7	-8.7
	2022	3,081	18,745	21,826	81	543	248	1,121	51	45	4	2.7	No	-14.8	-15.2	-21.7
Aegon BNY Mellon UK Equity	2023	No data available for this year														
	2022	542	5,890	6,432	83	884	113	1,247	89	3	8	2.3	No	-17.8	-15.0	-16.0
Aegon BNY Mellon UK Equity (BLK)	2023	293	2,441	2,734	142	1,027	137	1,118	95	3	2	1.9	Yes	-33.8	-45.9	-36.1
	2022	157	1,155	1,312	144	1,128	143	1,007	94	4	2	1.9	Yes	-27.4	-45.6	-38.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon BNY Mellon UK Income	2023	11,685	97,287	108,973	142	1,027	137	1,118	95	3	2	1.9	Yes	-33.8	-45.9	-36.1
	2022	9,699	71,381	81,080	144	1,128	143	1,007	94	4	2	1.9	Yes	-27.4	-45.6	-38.4
Aegon Corporate Bond Tracker (ARC)	2023	18,561	223,503	242,064	25	199	91	1,361	63	13	24	1.9	No	-0.4	-0.5	-1.2
	2022	29,289	282,609	311,899	32	224	96	929	62	14	24	1.9	No	-0.9	-7.3	-73.3
Aegon CT American	2023	685	7,203	7,887	13	142	60	650	86	5	9	2.0	No	-2.9	-3.2	-4.9
	2022	3,469	7,250	10,719	54	149	178	544	79	2	18	2.2	No	-5.4	-7.1	-10.2
Aegon CT Asia (AOR)	2023	36	178	214	86	329	216	932	90	6	4	2.5	No	-17.1	-17.9	-30.5
	2022	26	178	204	48	292	154	758	82	4	14	2.7	No	-14.1	-26.7	-31.4
Aegon CT European	2023	175	950	1,125	82	466	160	1,112	93	1	6	2.0	No	-17.7	-16.5	-14.2
	2022	204	547	751	81	189	185	616	98	1	1	1.8	No	-11.1	-12.7	-17.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon CT European Select (AOR)	2023	148	802	950	39	204	111	653	92	2	7	1.6	No	-6.9	-7.1	-7.4
	2022	51	683	734	12	150	51	609	97	1	2	1.9	No	-3.2	-3.4	-7.0
Aegon CT Global Emerging Markets (AOR)	2023	44	281	325	52	316	120	919	82	4	13	2.7	No	-8.5	-8.7	-21.0
	2022	28	292	319	26	284	82	1,008	71	3	26	2.5	No	-8.4	-11.1	-24.1
Aegon CT Global Equity Income (AOR)	2023	99	527	626	82	409	243	853	95	1	4	2.2	No	-16.1	-15.2	-15.8
	2022	82	555	638	94	626	276	1,071	92	0	8	2.8	No	-18.7	-18.0	-21.1
Aegon CT High Yield Bond (AOR)	2023	198	1,242	1,440	108	655	159	943	58	34	8	2.3	No	-9.3	-7.1	-1.6
	2022	357	1,775	2,132	147	694	216	1,004	55	32	13	2.6	No	-11.4	-8.6	N/A
Aegon CT Latin American (AOR)	2023	22	206	228	118	1,100	212	2,819	84	4	12	3.9	Yes	-26.4	-44.8	-30.2
	2022	22	232	254	141	1,816	241	3,598	66	8	26	5.2	Yes	-27.2	-37.5	-42.0

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon CT Monthly Extra Income (AOR)	2023	48	395	442	65	554	87	706	90	5	5	1.8	No	-20.4	-40.4	-40.3
	2022	65	341	406	70	416	110	600	89	4	7	1.9	No	-14.5	-40.2	-72.0
Aegon CT Sterling Corporate Bond (AOR)	2023	64	927	991	21	228	126	1,305	57	23	20	1.9	No	-0.9	-1.2	-0.4
	2022	144	1,416	1,559	27	297	124	903	56	20	24	2.2	No	-0.7	-47.5	-65.8
Aegon CT UK (AOR)	2023	48	380	428	97	654	144	891	99	1	0	2.2	No	-21.2	-30.5	-21.7
	2022	53	266	319	92	494	175	850	92	1	7	2.4	No	-17.5	-19.1	-21.6
Aegon CT UK Equity Income	2023	4,866	38,838	43,703	48	411	56	434	97	3	0	1.6	No	-12.8	-18.8	-35.3
	2022	5,044	33,796	38,841	51	346	70	431	92	4	4	1.8	No	-11.8	-23.0	-46.5
Aegon Default Equity & Bond Lifestyle (ARC)	2023	124,258	1,051,031	1,175,289	47	426	101	910	76	17	7	2.1	No	-12.0	-15.2	-18.9
	2022	122,543	1,042,446	1,164,989	59	517	114	945	74	16	9	2.4	No	-13.5	-20.8	-29.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Developed Markets Equity Tracker (AMT)	2023	317	2,983	3,300	28	267	69	634	96	0	4	1.9	No	-8.7	-9.6	-13.6
	2022	No data available for this year														
Aegon Developed Markets ex-UK Equity Tracker (AMT)	2023	5,312	37,095	42,407	42	319	101	781	87	1	12	2.2	No	-9.6	-11.8	-14.9
	2022	No data available for this year														
Aegon Dimensional Emerging Markets (BLK)	2023	360	962	1,322	271	862	507	1,339	72	9	19	3.1	Yes	-32.2	-52.6	-68.1
	2022	188	553	742	285	994	504	1,662	63	10	28	3.5	Yes	-33.1	-57.8	-73.6
Aegon Ethical Lifestyle (ARC)	2023	1,077	5,615	6,692	23	147	59	379	89	8	3	1.6	No	-4.5	-11.0	-16.5
	2022	989	5,514	6,503	27	141	72	394	78	16	6	1.8	No	-5.4	-9.9	-19.6
Aegon Europe ex-UK Equity Tracker (AMT)	2023	273	1,641	1,913	76	424	104	755	90	0	10	1.9	No	-14.4	-15.9	-17.0
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Fidelity Sustainable European Equity Fund	2023	33	640	673	7	125	18	529	81	0	18	1.5	No	-2.7	-3.3	-6.5
	2022	41	753	794	9	147	28	556	93	2	5	1.8	No	-3.6	-6.8	-9.7
Aegon Fidelity Sustainable Global Equity (ARC)	2023	1,007	3,441	4,448	46	246	209	649	86	2	12	2.1	No	-7.2	-8.4	-10.2
	2022	733	2,375	3,108	38	151	112	501	78	7	16	2.0	No	-2.7	-6.3	-13.4
Aegon Fidelity Sustainable MoneyBuilder Income	2023	419	2,233	2,652	18	74	129	426	47	40	13	1.5	No	-1.8	-2.8	-28.8
	2022	987	3,868	4,855	35	111	147	506	49	36	14	1.7	No	-0.6	-0.5	N/A
Aegon Flexible Income Pathway: plan to start taking long-term income within next five years	2023	3,997	37,612	41,609	38	353	89	1,064	50	42	8	2.0	No	-8.4	-10.4	-11.4
	2022	3,099	27,922	31,021	49	433	101	935	49	42	9	2.3	No	-12.5	-20.9	-26.7
Aegon Fundsmith Equity	2023	463	11,337	11,800	3	82	19	445	79	3	17	1.5	No	-1.8	-2.2	-2.6
	2022	455	10,820	11,275	3	82	20	447	86	4	10	1.8	No	-1.9	-2.5	-3.2

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Global Equity Tracker Lifestyle (ARC)	2023	18,501	151,252	169,753	71	653	131	1,056	90	4	6	2.3	No	-18.8	-21.8	-23.9
	2022	19,341	144,624	163,965	92	756	164	1,164	88	3	9	2.5	No	-17.7	-24.7	-32.0
Aegon Global Islamic Equity Tracker (AMT)	2023	794	8,991	9,785	22	249	67	766	93	0	6	2.4	No	-6.0	-5.5	-6.8
	2022	No data available for this year														
Aegon Global Small Cap Equity Tracker (AMT)	2023	191	1,101	1,292	75	455	125	823	52	2	47	2.3	No	-28.1	-12.3	-12.4
	2022	No data available for this year														
Aegon Global Sustainable Equity (AMT)	2023	55	1,186	1,241	9	167	44	654	72	5	23	2.1	No	0.6	0.2	-2.1
	2022	No data available for this year														
Aegon Global Sustainable Multi-Asset Balanced (AMT)	2023	330	1,252	1,582	46	242	165	912	33	56	11	2.1	No	-0.7	-8.1	-13.1
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)	Yes/No	1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Aegon Growth Pathway: no plans to touch my money within next five years	2023	5,335	50,214	55,549	38	353	89	1,064	50	42	8	2.0	No	-8.4	-10.4	-11.4
	2022	3,842	34,618	38,460	49	433	101	935	49	42	9	2.3	No	-12.5	-20.9	-26.7
Aegon Growth Tracker (Annuity Target)	2023	412	3,543	3,955	45	410	98	888	76	17	7	2.1	No	-11.7	-15.1	-18.8
	2022	254	2,181	2,435	58	512	112	941	74	16	9	2.4	No	-13.4	-20.9	-29.4
Aegon Growth Tracker (Cash Target)	2023	4,667	39,375	44,041	48	429	101	914	76	17	7	2.1	No	-12.0	-15.2	-18.9
	2022	5,491	46,582	52,073	59	518	114	947	74	16	9	2.4	No	-13.6	-20.8	-29.3
Aegon Growth Tracker (Flexible Target)	2023	250,638	2,120,004	2,370,642	47	426	101	910	76	17	7	2.1	No	-12.0	-15.2	-18.9
	2022	241,162	2,051,510	2,292,672	59	517	114	945	74	16	9	2.4	No	-13.5	-20.8	-29.4
Aegon HSBC Developed World Sustainable Equity (ARC)	2023	154,241	1,450,619	1,604,860	28	267	69	634	96	0	4	1.9	No	-8.7	-9.6	-13.6
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon HSBC Developed World Sustainable Equity Index (BLK)	2023	12	110	121	28	267	69	634	96	0	4	1.9	No	-8.7	-9.6	-13.6
	2022	29	264	293	35	310	83	704	95	0	5	2.2	No	-9.2	-12.1	-18.3
Aegon HSBC Islamic Global Equity Index (BLK)	2023	2,920	33,047	35,967	22	249	67	766	93	0	6	2.4	No	-6.0	-5.5	-6.8
	2022	3,282	32,881	36,163	36	335	87	842	97	1	2	3.0	No	-7.0	-6.5	-6.6
Aegon HSBC Life Islamic Global Equity Index	2023	No data available for this year														
	2022	815	8,168	8,983	36	335	87	842	97	1	2	3.0	No	-7.0	-6.5	-6.6
Aegon Interim Retirement (Ethical Target)	2023	15	77	91	23	116	91	447	59	34	7	1.6	No	-4.1	-9.2	-12.9
	2022	6	35	41	26	113	97	482	49	42	9	1.8	No	-4.4	-16.3	-15.6
Aegon Interim Retirement (Flexible Target)	2023	6,506	65,493	71,999	40	390	85	1,041	42	50	7	2.0	No	-7.2	-11.1	-11.0
	2022	6,100	55,093	61,192	53	466	102	944	41	51	8	2.2	No	-12.9	-20.9	-25.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Janus Henderson China Opportunities (AOR)	2023	17	140	158	45	375	104	642	81	7	13	2.7	No	-16.5	-17.2	-24.7
	2022	26	143	169	37	204	115	598	83	1	15	2.4	No	-9.2	-12.0	-19.4
Aegon Janus Henderson Global Equity Income (AOR)	2023	60	457	517	54	415	148	887	92	1	6	2.2	No	-15.5	-13.0	-12.9
	2022	60	530	590	64	536	163	983	93	1	6	2.3	No	-14.9	-13.3	-17.7
Aegon Janus Henderson Global Technology Leaders (AOR)	2023	36	475	511	10	126	33	453	90	2	9	1.9	No	-1.9	-2.2	-5.4
	2022	27	357	385	7	94	31	411	84	3	13	2.0	No	-1.9	-3.3	-4.9
Aegon Janus Henderson Sterling Bond (AOR)	2023	23	311	333	24	277	99	756	61	23	16	1.8	No	-0.4	-0.4	-12.8
	2022	42	367	408	30	211	98	574	58	25	17	1.8	No	-1.3	-0.3	-83.6
Aegon Janus Henderson UK Equity Income & Growth (AOR)	2023	17	197	214	88	1,022	120	1,246	93	7	1	2.0	Yes	-27.9	-42.8	-45.2
	2022	15	182	197	91	1,065	121	1,443	86	10	4	2.3	Yes	-23.8	-49.6	-55.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Janus Henderson UK Smaller Companies	2023	161	1,677	1,838	40	393	52	848	91	4	5	1.8	No	-11.8	-20.8	-39.7
	2022	129	1,804	1,933	30	425	43	849	77	13	10	2.4	No	-11.5	-21.0	-62.3
Aegon Japan Equity Tracker (AMT)	2023	199	1,502	1,701	80	751	98	966	90	0	10	2.3	-1902%	-37.5	-47.5	0.0
	2022	No data available for this year														
Aegon JPMorgan Asia Pacific Equity (BLK)	2023	401	4,714	5,114	53	598	126	1,188	91	1	8	2.6	No	-19.2	-38.7	-38.7
	2022	625	4,502	5,127	84	571	154	1,268	78	3	18	3.1	No	-18.1	-25.1	-33.2
Aegon JPMorgan Emerging Markets(BLK)	2023	840	2,931	3,771	88	289	268	684	90	4	5	2.5	No	-10.2	-9.4	-18.7
	2022	600	1,857	2,457	44	145	141	445	70	5	24	2.1	No	-6.8	-7.8	-16.8
Aegon Jupiter Ecology (BLK)	2023	454	1,066	1,521	89	271	260	739	90	8	2	1.9	No	-5.9	-11.4	-8.0
	2022	1,100	2,634	3,734	97	254	287	753	75	9	16	2.2	No	-6.0	-9.7	-8.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Jupiter UK Smaller Companies	2023	1,908	19,632	21,540	34	407	64	623	77	14	9	1.7	No	-12.0	-20.1	-51.8
	2022	2,637	20,076	22,713	37	333	102	950	71	16	13	2.1	No	-13.5	-25.1	-97.9
Aegon LF Majedie UK Equity (BLK)	2023	103	906	1,009	73	633	84	859	93	3	5	1.9	No	-23.5	-22.0	-24.8
	2022	36	286	321	79	615	105	815	86	6	8	2.0	No	-19.5	-48.1	-34.2
Aegon LGIM Asia Pacific (ex Japan) Equity Index (BLK)	2023	675	5,673	6,347	86	777	198	2,221	94	4	2	2.8	No	-21.4	-22.3	-34.3
	2022	No data available for this year														
Aegon LGIM Europe (ex UK) Index (BLK)	2023	431	2,618	3,049	88	512	126	891	90	1	9	2.0	No	-15.8	-17.0	-17.6
	2022	No data available for this year														
Aegon M&G Corporate Bond (BLK)	2023	No data available for this year														
	2022	25	164	188	49	255	143	680	65	18	17	1.8	No	-1.0	-2.8	-80.3

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon M&G UK Sustain Paris Aligned	2023	11	235	246	10	224	26	560	95	1	3	1.8	No	-5.2	-19.0	-11.3
	2022	11	238	249	12	208	31	547	81	6	13	2.1	No	-5.1	-36.5	-36.8
Aegon MFS Global Equity (BLK)	2023	1,481	13,379	14,859	26	231	121	703	86	1	13	2.0	No	-4.2	-4.7	-6.2
	2022	1,533	10,642	12,175	25	152	128	573	86	0	14	2.0	No	-4.2	-4.7	-10.1
Aegon Ninety One Asia Pacific Franchise	2023	162	1,375	1,537	17	120	59	500	71	12	17	1.8	No	-5.7	-7.9	-15.7
	2022	236	1,926	2,163	13	94	57	465	77	4	20	1.9	No	-3.2	-4.8	-9.6
Aegon Prism Global Fixed Income (ARC)	2023	3	37	41	29	214	94	900	51	37	12	1.9	No	-1.7	-0.9	-0.3
	2022	No data available for this year														
Aegon Prism Multi Asset 1 (ARC)	2023	11,317	82,680	93,998	44	300	121	898	61	27	11	2.1	No	-6.7	-7.6	-9.6
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Prism Multi Asset 2 (ARC)	2023	9,337	64,410	73,747	47	318	126	825	76	12	12	2.2	No	-7.8	-9.3	-12.0
	2022	No data available for this year														
Aegon Prism Multi Asset 3 (ARC)	2023	1,725	10,895	12,620	51	346	136	865	77	12	11	2.2	No	-9.3	-11.2	-14.6
	2022	No data available for this year														
Aegon Prism Multi Asset 4 (ARC)	2023	463	2,799	3,261	54	361	140	861	85	3	12	2.3	No	-10.6	-13.0	-17.0
	2022	No data available for this year														
Aegon Prism Multi Asset 5 (ARC)	2023	230	1,280	1,510	59	390	150	894	88	1	11	2.3	No	-12.1	-14.9	-19.5
	2022	No data available for this year														
Aegon Retiready Solution 2 (RR)	2023	10,483	63,508	73,991	68	456	157	964	59	33	8	2.3	No	-9.5	-12.6	-14.9
	2022	13,666	83,759	97,424	76	500	168	974	60	29	11	2.5	No	-13.0	-19.0	-30.7

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Retiready Solution 3 (RR)	2023	22,444	133,769	156,212	69	466	159	968	69	22	9	2.4	No	-11.3	-14.9	-18.1
	2022	36,845	223,816	260,661	77	509	170	980	71	16	12	2.5	No	-13.3	-19.5	-31.0
Aegon Retiready Solution 4 (RR)	2023	15,839	92,707	108,546	73	494	165	982	74	17	9	2.4	No	-13.0	-16.9	-20.7
	2022	15,930	94,868	110,798	81	537	177	1,000	79	8	13	2.6	No	-13.9	-20.2	-31.0
Aegon Retiready Solution 5 (RR)	2023	8,630	49,882	58,512	74	499	167	991	85	5	10	2.4	No	-15.0	-19.1	-23.8
	2022	7,466	42,483	49,949	88	578	189	1,041	84	4	13	2.6	No	-15.2	-22.1	-32.7
Aegon Retirement Income Multi-Asset (AMT)	2023	57	411	469	39	315	95	878	40	54	6	2.2	No	-6.6	-8.0	-10.0
	2022	No data available for this year														
Aegon Risk-Managed 1 (AOR)	2023	50	409	459	48	373	120	1,196	43	47	10	2.2	No	-7.2	-8.7	-8.7
	2022	36	273	309	69	517	140	1,046	38	53	9	2.4	No	-13.6	-22.3	-42.6

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Aegon Risk-Managed 2 (AOR)	2023	202	1,436	1,638	58	426	136	1,202	52	38	11	2.3	No	-9.6	-12.1	-13.3
	2022	60	427	487	78	581	153	1,081	49	41	10	2.5	No	-15.2	-24.1	-40.6
Aegon Risk-Managed 3 (AOR)	2023	510	3,334	3,844	66	471	149	1,165	60	30	11	2.3	No	-11.8	-15.1	-17.5
	2022	317	2,169	2,486	85	638	163	1,114	57	33	10	2.5	No	-16.5	-25.5	-39.5
Aegon Risk-Managed 4 (AOR)	2023	1,576	10,139	11,716	70	511	154	1,122	68	22	10	2.3	No	-13.6	-17.5	-20.4
	2022	764	5,005	5,768	90	663	172	1,132	64	25	11	2.6	No	-17.1	-26.0	-38.8
Aegon Risk-Managed 5 (AOR)	2023	1,144	7,126	8,270	75	543	161	1,081	76	15	9	2.4	No	-15.1	-19.3	-22.8
	2022	480	2,995	3,475	96	686	182	1,137	72	16	12	2.6	No	-17.4	-26.5	-38.0
Aegon Risk-Managed 6 (AOR)	2023	477	2,829	3,306	78	550	169	1,038	83	8	9	2.4	No	-15.8	-20.2	-24.4
	2022	201	1,210	1,412	99	696	190	1,138	81	7	12	2.7	No	-17.5	-26.4	-36.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Russell Global Equity (BLK)	2023	115	1,035	1,150	66	648	92	883	84	6	10	2.2	No	-17.0	-21.3	-22.9
	2022	115	1,040	1,155	87	805	120	1,123	82	5	12	2.6	No	-19.5	-25.0	-33.5
Aegon Russell UK Equity (BLK)	2023	73	813	885	69	828	89	991	89	6	5	2.2	No	-21.6	-21.3	-24.8
	2022	110	1,286	1,396	87	1,039	118	1,386	88	3	8	2.7	Yes	-22.5	-25.7	-33.9
Aegon Russell World Equity (BLK)	2023	259	1,853	2,112	63	500	94	795	79	7	14	2.2	No	-13.4	-21.3	-21.3
	2022	413	2,866	3,279	88	604	122	896	77	7	16	2.5	No	-16.9	-24.5	-33.1
Aegon Schroder European Recovery	2023	2,960	31,931	34,891	128	1,062	116	1,101	89	4	7	2.4	Yes	-37.2	-45.1	-45.4
	2022	2,834	18,654	21,488	141	756	155	737	90	5	5	2.4	No	-26.3	-32.8	-52.1
Aegon Schroder Global Cities Property Income	2023	303	1,008	1,311	11	32	125	338	74	3	23	1.7	No	-6.2	-20.7	-40.2
	2022	342	1,141	1,483	9	29	112	303	67	2	31	1.8	No	-7.8	-20.1	-57.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Schroder Sustainable Future Multi-Asset (BLK)	2023	35	281	316	42	320	88	683	49	45	6	1.9	No	-5.1	-10.1	-11.9
	2022	3,410	26,416	29,827	43	332	93	688	52	35	13	2.2	No	-6.3	-12.3	-19.3
Aegon Schroders Global Emerging Markets (BLK)	2023	75	521	596	67	441	141	947	86	5	9	2.5	No	-13.4	-25.1	-38.4
	2022	81	808	889	56	620	126	1,226	82	3	15	3.0	No	-15.6	-27.9	-50.3
Aegon Schroders Life Intermediated Diversified Growth (BLK)	2023	11	92	103	53	471	124	1,001	44	49	8	2.3	No	-10.4	-13.4	-15.0
	2022	29	183	211	82	611	182	1,304	52	33	15	2.7	No	-13.6	-20.0	-30.3
Aegon SRI Managed Volatility Cautious (ARC) (Closed to new investors)	2023	2,765	29,255	32,020	85	960	114	1,271	45	54	0	2.3	No	-16.6	-18.0	-15.6
	2022	4,190	38,716	42,906	120	1,177	151	1,487	48	50	2	2.5	No	-24.5	-32.9	-33.1
Aegon SRI Managed Volatility Conservative (ARC) (Closed to new investors)	2023	1,125	11,896	13,021	83	937	111	1,253	35	64	1	2.3	No	-13.8	-14.9	-12.6
	2022	1,788	16,538	18,326	116	1,140	146	1,453	42	56	2	2.5	No	-24.5	-32.9	-33.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Standard Life Corporate Bond (BLK)	2023	175	1,943	2,117	24	147	94	495	66	17	16	1.7	No	-0.4	-0.6	-0.4
	2022	248	2,664	2,912	29	244	99	651	66	15	19	1.9	No	-0.9	-6.2	-62.1
Aegon UK Equity Tracker (AMT)	2023	4,926	46,150	51,077	85	835	121	1,195	91	7	2	2.4	No	-26.7	-30.4	-30.3
	2022	No data available for this year														
Aegon UK Fixed Interest and Global Equity Tracker Lifestyle (ARC)	2023	10,054	85,198	95,252	63	551	119	998	60	33	7	2.2	No	-12.1	-13.7	-14.3
	2022	11,882	80,707	92,589	89	612	158	1,030	58	33	10	2.4	No	-15.5	-21.7	-43.3
Aegon US Equity Tracker (AMT)	2023	353	2,793	3,146	26	224	90	700	86	1	13	2.1	No	-6.5	-7.4	-9.1
	2022	No data available for this year														
Aegon Wells Fargo Emerging Markets Equity (BLK)	2023	35	125	160	107	356	206	603	83	6	11	2.1	No	-16.1	-31.1	-48.4
	2022	28	111	139	94	393	174	588	73	9	18	2.5	No	-15.4	-39.9	-55.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Aegon Workplace Default	2023	338,935	2,902,254	3,241,189	46	414	98	893	76	17	7	2.1	No	-11.7	-15.1	-18.8
	2022	266,116	2,304,475	2,570,591	58	509	112	938	74	16	9	2.4	No	-13.4	-21.0	-29.5
Aegon Workplace Default Retirement	2023	14,142	133,092	147,233	38	353	89	1,064	50	42	8	2.0	No	-8.4	-10.4	-11.4
	2022	10,815	97,439	108,254	49	433	101	935	49	42	9	2.3	No	-12.5	-20.9	-26.7
Aegon's MI Workplace Savings (H) (ARC)	2023	773	4,527	5,300	73	494	165	982	74	17	9	2.4	No	-13.0	-16.9	-20.7
	2022	781	4,649	5,429	81	537	177	1,000	79	8	13	2.6	No	-13.9	-20.2	-31.0
Aegon's MI Workplace Savings (L) (ARC)	2023	2,454	14,868	17,323	68	456	157	964	59	33	8	2.3	No	-9.5	-12.6	-14.9
	2022	2,414	14,795	17,209	76	500	168	974	60	29	11	2.5	No	-13.0	-19.0	-30.7
Aegon's MI Workplace Savings (M) (ARC)	2023	14,678	87,486	102,164	69	466	159	968	69	22	9	2.4	No	-11.3	-14.9	-18.1
	2022	14,048	85,336	99,385	77	509	170	980	71	16	12	2.5	No	-13.3	-19.5	-31.0

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Asian Equity Select Portfolio	2023	2,628	13,538	16,165	70	372	186	1,011	86	5	9	2.3	No	-13.7	-17.7	-35.9
	2022	2,721	17,563	20,284	59	389	158	1,042	81	4	15	2.8	No	-12.1	-20.4	-38.7
Balanced Core Lifestyle Portfolio	2023	3,587	26,212	29,799	69	551	143	1,166	57	35	8	2.3	No	-12.5	-15.2	-16.5
	2022	4,058	27,727	31,786	87	649	165	1,134	55	35	10	2.5	No	-16.9	-25.9	-40.2
Balanced Core Portfolio	2023	31,790	232,299	264,089	69	551	143	1,166	57	35	8	2.3	No	-12.5	-15.2	-16.5
	2022	36,041	246,247	282,287	87	649	165	1,134	55	35	10	2.5	No	-16.9	-25.9	-40.2
Balanced Lifestyle	2023	163,639	1,730,006	1,893,645	51	513	123	951	77	16	8	2.4	No	-12.8	-13.7	-13.6
	2022	204,723	1,595,971	1,800,694	70	559	160	931	75	17	8	2.3	No	-13.1	-19.6	-24.5
Balanced Passive	2023	60,127	450,034	510,161	67	544	131	1,007	72	21	8	2.3	No	-14.2	-17.0	-18.9
	2022	62,150	426,584	488,734	83	611	156	1,036	72	19	10	2.5	No	-15.7	-22.7	-31.7

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Balanced Plus Core Lifestyle Portfolio	2023	7,914	54,933	62,847	74	575	152	1,135	67	25	8	2.4	No	-14.4	-17.9	-20.1
	2022	9,615	63,127	72,742	91	675	174	1,144	64	25	11	2.6	No	-17.3	-26.3	-38.9
Balanced Plus Core Portfolio	2023	46,213	320,776	366,989	74	575	152	1,135	67	25	8	2.4	No	-14.4	-17.9	-20.1
	2022	50,963	334,602	385,565	91	675	174	1,144	64	25	11	2.6	No	-17.3	-26.3	-38.9
Balanced Plus Select Portfolio	2023	13,220	100,375	113,595	61	506	134	975	62	30	7	2.3	No	-12.9	-17.3	-20.8
	2022	16,932	114,070	131,002	79	587	151	1,024	61	29	11	2.5	No	-15.5	-25.1	-37.5
Balanced Select Portfolio	2023	5,814	45,156	50,970	59	494	128	953	51	43	6	2.2	No	-11.3	-14.9	-17.5
	2022	7,907	53,812	61,720	77	569	146	1,005	50	40	9	2.5	No	-15.2	-24.6	-39.5
Cautious Core Lifestyle Portfolio	2023	327	2,478	2,805	63	502	136	1,204	46	46	8	2.3	No	-10.2	-12.3	-12.8
	2022	446	3,171	3,617	78	591	153	1,108	45	46	9	2.5	No	-15.9	-24.6	-42.2

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Cautious Core Portfolio	2023	35,325	267,294	302,619	63	502	136	1,204	46	46	8	2.3	No	-10.2	-12.3	-12.8
	2022	44,335	315,473	359,808	78	591	153	1,108	45	46	9	2.5	No	-15.9	-24.6	-42.2
Cautious Lifestyle	2023	27,241	280,444	307,685	51	499	117	1,149	66	24	11	2.3	No	-13.0	-12.6	-13.1
	2022	28,835	271,570	300,405	65	615	164	1,069	63	25	11	2.3	No	-13.9	-17.4	-39.7
Cautious Select Portfolio	2023	1,061	8,260	9,321	56	461	125	921	40	55	5	2.2	No	-9.4	-12.2	-13.9
	2022	1,662	11,255	12,918	73	525	141	967	40	52	8	2.4	No	-14.2	-23.0	-41.8
Conservative Core Lifestyle Portfolio	2023	186	1,512	1,698	55	444	124	1,241	33	60	7	2.2	No	-7.5	-8.8	-8.3
	2022	215	1,613	1,828	69	517	140	1,081	31	61	8	2.4	No	-14.3	-22.8	-45.9
Conservative Core Portfolio	2023	2,285	18,596	20,881	55	444	124	1,241	33	60	7	2.2	No	-7.5	-8.8	-8.3
	2022	2,863	21,454	24,317	69	517	140	1,081	31	61	8	2.4	No	-14.3	-22.8	-45.9

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Continental European Equity Tracker	2023	20,163	114,277	134,440	88	492	128	890	90	1	10	2.0	No	-14.9	-16.7	-17.5
	2022	21,590	100,943	122,532	103	432	144	788	94	1	5	2.1	No	-16.5	-21.8	-25.4
DCP Default Lifestyle Fund (Accumulation phase)	2023	26,256	171,947	198,202	70	507	146	989	87	3	9	2.4	No	-15.8	-19.7	-22.9
	2022	23,751	162,206	185,956	83	637	161	1,101	86	2	12	2.6	No	-15.5	-22.1	-29.1
DCP Emerging Markets Equities	2023	16,726	46,202	62,929	201	731	497	1,689	77	5	18	3.2	Yes	-24.2	-39.3	-53.5
	2022	13,727	45,304	59,030	215	872	471	1,638	69	2	28	3.8	Yes	-24.9	-39.0	-58.8
DCP Global Equities	2023	42,097	275,691	317,788	70	507	146	989	87	3	9	2.4	No	-15.8	-19.7	-22.9
	2022	37,666	257,236	294,902	83	637	161	1,101	86	2	12	2.6	No	-15.5	-22.1	-29.1
DCP Lifestyle Fund (Accumulation phase)	2023	38,972	255,223	294,195	70	507	146	989	87	3	9	2.4	No	-15.8	-19.7	-22.9
	2022	35,022	239,183	274,205	83	637	161	1,101	86	2	12	2.6	No	-15.5	-22.1	-29.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
DCP Overseas Equities	2023	15,438	107,818	123,257	42	319	101	781	87	1	12	2.2	No	-9.6	-11.8	-14.9
	2022	14,234	102,492	116,726	49	372	122	863	85	1	14	2.5	No	-10.6	-14.8	-21.5
DCP UK Equities	2023	16,800	157,381	174,181	85	835	121	1,195	91	7	2	2.4	No	-26.7	-30.4	-30.3
	2022	16,003	142,791	158,794	116	1,111	152	1,433	91	4	5	2.5	Yes	-23.5	-33.2	-37.2
Distribution	2023	3,243	33,387	36,630	51	499	117	1,149	66	24	11	2.3	No	-13.0	-12.6	-13.1
	2022	3,758	35,395	39,154	65	615	164	1,069	63	25	11	2.3	No	-13.9	-17.4	-39.7
Distribution (ARC)	2023	34,348	353,607	387,954	51	499	117	1,149	66	24	11	2.3	No	-13.0	-12.6	-13.1
	2022	37,043	348,868	385,911	65	615	164	1,069	63	25	11	2.3	No	-13.9	-17.4	-39.7
Dynamic Lifestyle	2023	52,412	452,791	505,203	44	396	130	827	88	4	8	2.4	No	-10.7	-11.4	-12.4
	2022	36,465	253,872	290,336	47	330	173	785	85	5	9	2.3	No	-9.1	-11.9	-16.2

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Emerging Markets Equity Tracker	2023	113,687	314,032	427,719	201	731	497	1,689	77	5	18	3.2	Yes	-24.2	-39.3	-53.5
	2022	119,319	393,803	513,123	215	872	471	1,638	69	2	28	3.8	Yes	-24.9	-39.0	-58.8
Ethical	2023	20,277	105,746	126,023	23	147	59	379	89	8	3	1.6	No	-4.5	-11.0	-16.5
	2022	19,484	108,646	128,130	27	141	72	394	78	16	6	1.8	No	-5.4	-9.9	-19.6
Ethical Cautious	2023	2,799	14,460	17,258	23	116	91	447	78	13	9	1.6	No	-4.1	-9.2	-12.9
	2022	2,054	12,507	14,561	26	113	97	482	66	22	12	1.8	No	-4.4	-16.3	-15.6
Ethical Managed (ARC)	2023	3,228	16,753	19,981	23	132	74	412	84	11	6	1.6	No	-4.3	-10.3	-15.0
	2022	2,465	14,349	16,814	26	128	84	435	72	19	9	1.8	No	-5.0	-12.4	-18.0
Ethical Managed (Flexible Target)	2023	565	2,930	3,495	23	132	74	412	84	11	6	1.6	No	-4.3	-10.3	-15.0
	2022	305	1,777	2,082	26	128	84	435	72	19	9	1.8	No	-5.0	-12.4	-18.0

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
European	2023	8,824	120,310	129,134	30	376	63	725	87	1	12	1.9	No	-12.4	-11.6	-11.9
	2022	9,235	121,278	130,513	29	346	67	725	96	2	2	2.0	No	-12.2	-12.8	-16.9
European Equity Select Portfolio	2023	4,236	29,057	33,293	85	495	142	935	89	4	8	2.1	No	-15.6	-17.4	-17.0
	2022	6,228	29,212	35,441	109	444	185	820	95	2	3	2.2	No	-16.5	-19.2	-25.5
European Tactical	2023	2,941	41,182	44,123	30	383	59	730	86	2	12	1.9	No	-12.6	-11.9	-12.3
	2022	3,086	42,585	45,670	29	358	66	741	98	1	2	2.1	No	-12.6	-13.2	-17.4
External Balanced Collection	2023	7,155	67,411	74,566	41	399	92	910	40	53	6	2.3	No	-9.0	-12.5	-10.8
	2022	16,212	244,974	261,186	60	515	139	1,187	51	40	9	2.8	No	-10.9	-16.1	-21.7
External Stockmarket Collection	2023	20,657	161,050	181,707	78	614	120	985	81	11	8	2.3	No	-17.5	-24.0	-23.1
	2022	15,776	146,701	162,477	76	741	118	1,277	65	26	9	2.6	No	-16.1	-24.2	-24.3

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Global	2023	129,114	1,115,416	1,244,530	44	396	130	827	88	4	8	2.4	No	-10.7	-11.4	-12.4
	2022	91,451	636,690	728,141	47	330	173	785	85	5	9	2.3	No	-9.1	-11.9	-16.2
Global Emerging Markets Equity Select Portfolio	2023	19,360	75,627	94,987	144	672	324	1,238	85	5	10	2.9	No	-22.4	-30.6	-47.7
	2022	20,236	94,007	114,243	142	777	286	1,290	73	4	23	3.4	No	-22.6	-41.5	-51.6
Global Equity Tracker	2023	55,728	455,597	511,325	71	653	131	1,056	90	4	6	2.3	No	-18.8	-21.8	-23.9
	2022	57,459	429,655	487,114	92	756	164	1,164	88	3	9	2.5	No	-17.7	-24.7	-32.0
GPP Default	2023	12,539	106,064	118,604	47	426	101	910	76	17	7	2.1	No	-12.0	-15.2	-18.9
	2022	12,809	108,965	121,775	59	517	114	945	74	16	9	2.4	No	-13.5	-20.8	-29.4
Growth Core Lifestyle Portfolio	2023	2,790	18,360	21,149	78	591	160	1,101	76	16	8	2.4	No	-15.9	-20.0	-23.1
	2022	3,009	18,949	21,958	98	713	184	1,161	73	16	11	2.6	No	-18.0	-27.4	-38.7

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Growth Core Portfolio	2023	29,661	195,214	224,875	78	591	160	1,101	76	16	8	2.4	No	-15.9	-20.0	-23.1
	2022	30,474	191,906	222,380	98	713	184	1,161	73	16	11	2.6	No	-18.0	-27.4	-38.7
Growth Plus Core Lifestyle Portfolio	2023	2,005	12,972	14,977	79	597	163	1,078	82	10	8	2.4	No	-16.8	-21.0	-24.6
	2022	2,325	14,317	16,642	103	734	191	1,181	79	9	12	2.7	No	-18.5	-28.1	-39.0
Growth Plus Core Portfolio	2023	18,869	122,069	140,938	79	597	163	1,078	82	10	8	2.4	No	-16.8	-21.0	-24.6
	2022	20,129	123,933	144,061	103	734	191	1,181	79	9	12	2.7	No	-18.5	-28.1	-39.0
Growth Plus Select Portfolio	2023	10,203	74,881	85,084	64	514	142	1,002	80	11	9	2.3	No	-14.9	-20.0	-24.7
	2022	13,048	85,962	99,010	85	634	159	1,055	77	11	12	2.6	No	-16.7	-27.0	-37.4
Growth Select Portfolio	2023	12,568	92,903	105,471	63	513	140	994	73	19	8	2.3	No	-14.2	-19.1	-23.4
	2022	15,648	103,981	119,628	83	618	155	1,047	70	18	12	2.6	No	-16.3	-26.5	-37.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
High Yield Corporate Bond	2023	5,297	34,076	39,373	74	447	185	1,075	47	34	19	2.6	No	-5.0	-2.9	-2.6
	2022	15,722	64,603	80,326	100	465	248	1,244	47	31	22	2.8	No	-5.7	-3.8	-49.4
International	2023	12,543	106,461	119,004	29	244	123	734	92	1	8	2.2	No	-8.3	-7.3	-9.5
	2022	13,007	83,464	96,471	39	241	182	760	88	1	11	2.3	No	-8.3	-8.6	-13.1
International Bond Select Portfolio	2023	525	5,352	5,877	22	159	69	974	21	72	7	1.9	No	-2.2	-1.5	-0.1
	2022	685	6,422	7,107	22	158	57	922	18	72	10	2.0	No	-0.4	-2.1	-10.1
Japan	2023	1,621	55,330	56,951	27	908	54	1,143	89	0	11	2.4	No	-12.0	-15.6	-29.7
	2022	2,850	44,870	47,721	30	625	56	789	65	3	32	2.4	No	-13.9	-19.6	-39.4
Japan Equity Tracker	2023	34,184	182,827	217,011	89	748	115	971	90	0	10	2.2	No	-20.3	-39.0	-48.2
	2022	48,456	263,069	311,525	89	748	109	890	75	0	25	2.6	No	-21.4	-51.4	-73.2

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Japanese Equity Select Portfolio	2023	9,951	70,625	80,576	95	884	111	1,013	94	0	6	2.4	Yes	-29.7	-58.8	-66.9
	2022	21,418	118,410	139,828	153	1,103	145	1,124	84	0	16	2.9	Yes	-33.4	-68.5	-84.3
Mixed	2023	459,205	4,854,771	5,313,977	51	513	123	951	77	16	8	2.4	No	-12.8	-13.7	-13.6
	2022	602,982	4,700,708	5,303,690	70	559	160	931	75	17	8	2.3	No	-13.1	-19.6	-24.5
North American	2023	15,839	94,544	110,383	39	278	139	799	87	1	12	2.4	No	-8.7	-9.4	-12.9
	2022	16,045	89,525	105,570	55	342	182	866	84	1	15	2.7	No	-9.7	-10.9	-20.8
North American Equity Select Portfolio	2023	10,556	64,679	75,235	38	275	153	976	81	2	17	2.4	No	-7.8	-9.4	-11.4
	2022	9,036	50,316	59,352	51	313	181	907	75	3	22	2.7	No	-8.2	-9.9	-16.5
North American Equity Tracker	2023	62,283	371,768	434,052	39	278	139	799	87	1	12	2.4	No	-8.7	-9.4	-12.9
	2022	52,662	293,827	346,489	55	342	182	866	84	1	15	2.7	No	-9.7	-10.9	-20.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Overseas Corporate Bond Tracker	2023	16,304	166,191	182,495	31	222	95	647	82	3	15	1.9	No	-0.4	-0.4	-0.4
	2022	17,632	165,347	182,979	33	235	83	640	80	4	17	2.0	No	-0.4	-2.1	-10.1
Overseas Equity Tracker	2023	23,385	127,502	150,888	55	363	142	860	88	1	11	2.3	No	-11.3	-14.0	-18.7
	2022	21,000	109,771	130,770	70	409	176	903	85	1	14	2.6	No	-12.3	-17.1	-28.0
Overseas Tactical	2023	2,590	21,986	24,577	29	244	123	734	92	1	8	2.2	No	-8.3	-7.3	-9.5
	2022	2,697	17,307	20,004	39	241	182	760	88	1	11	2.3	No	-8.3	-8.6	-13.1
Pacific	2023	15,959	119,900	135,859	68	387	150	941	88	4	7	2.8	No	-17.3	-20.3	-33.2
	2022	17,173	157,298	174,471	64	419	186	992	84	6	10	3.0	No	-19.3	-39.5	-45.1
Pacific Ex-Japan Equity Tracker	2023	24,952	101,931	126,883	131	638	258	1,389	92	2	6	2.4	No	-23.8	-33.1	-52.8
	2022	21,668	110,137	131,804	132	736	283	1,642	87	3	10	3.2	No	-22.8	-35.5	-58.6

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Scottish Equitable AON Lifestyle	2023	2,329	18,004	20,332	82	716	129	1,119	90	4	6	2.3	No	-20.7	-24.4	-27.1
	2022	2,522	18,124	20,645	99	806	154	1,206	89	3	8	2.5	No	-19.4	-28.1	-35.4
Scottish Equitable Artemis Income	2023	7,138	84,110	91,249	44	492	58	698	92	1	7	1.9	No	-15.5	-18.4	-21.9
	2022	5,802	94,876	100,677	38	627	61	928	94	1	5	2.0	No	-14.1	-30.1	-25.2
Scottish Equitable Artemis Strategic Bond	2023	No data available for this year														
	2022	665	4,772	5,437	46	303	133	833	53	32	15	1.9	No	-1.9	-1.7	-69.8
Scottish Equitable Artemis UK Special Situations	2023	2,294	21,979	24,273	73	647	130	879	97	3	0	2.0	No	-20.2	-38.7	-41.0
	2022	2,972	22,649	25,621	76	825	124	1,095	89	8	2	2.3	No	-20.1	-56.0	-67.4
Scottish Equitable Axa Framlington American Growth	2023	428	5,027	5,456	9	118	83	740	81	4	15	2.0	No	-3.3	-3.2	-4.0
	2022	771	6,082	6,853	21	184	89	740	69	4	27	2.6	No	-5.0	-4.8	-7.6

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable Baillie Gifford 60/40 Worldwide Equity	2023	3,847	36,606	40,452	41	359	87	863	87	2	11	2.3	No	-9.0	-17.5	-18.6
	2022	4,756	53,588	58,344	39	478	85	1,252	79	4	17	2.6	No	-10.0	-26.6	-18.6
Scottish Equitable Baillie Gifford Balanced Managed	2023	41,687	254,773	296,460	45	277	100	821	67	15	18	2.1	No	-7.2	-11.4	-12.9
	2022	61,368	362,268	423,636	48	340	107	1,383	67	13	20	2.5	No	-8.6	-17.4	-21.3
Scottish Equitable Baillie Gifford International	2023	4,148	14,179	18,327	65	206	187	684	83	2	15	1.9	No	-9.5	-9.0	-9.6
	2022	6,185	49,454	55,639	53	346	171	998	71	2	27	2.8	No	-11.8	-11.3	-9.8
Scottish Equitable Baillie Gifford UK Equity	2023	954	11,091	12,045	41	446	74	928	94	1	5	2.5	No	-10.3	-24.0	-22.8
	2022	1,043	15,307	16,350	38	595	69	1,086	84	5	11	2.6	No	-11.4	-37.4	-20.2
Scottish Equitable BlackRock Balanced Managed	2023	25,773	312,185	337,958	43	533	86	1,046	70	23	8	2.6	No	-11.9	-20.2	-13.5
	2022	33,207	352,717	385,923	60	647	111	1,148	69	22	9	2.8	No	-12.7	-22.2	-28.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable BlackRock Dynamic Diversified Growth	2023	609	4,920	5,529	59	470	178	1,119	52	39	10	2.7	No	-8.4	-12.6	-10.4
	2022	841	6,336	7,177	79	559	179	1,149	63	23	14	2.9	No	-10.3	-18.8	-20.6
Scottish Equitable BlackRock European Dynamic	2023	1,686	18,528	20,214	30	270	99	913	89	4	7	2.1	No	-7.1	-8.1	-8.2
	2022	2,495	25,982	28,477	40	324	127	898	98	1	1	2.2	No	-12.8	-13.4	-14.3
Scottish Equitable BlackRock Gold and General	2023	3,856	6,358	10,214	126	213	368	755	79	13	7	2.1	Yes	-10.3	-8.3	-13.1
	2022	5,533	10,589	16,122	132	272	366	880	79	6	15	2.5	Yes	-11.0	-11.1	-16.5
Scottish Equitable BlackRock UK	2023	3,769	53,349	57,117	62	891	95	1,553	97	3	0	2.8	No	-22.7	-30.3	-23.6
	2022	4,001	50,930	54,930	80	994	105	1,682	92	5	3	3.7	No	-16.0	-14.2	-16.3
Scottish Equitable BlackRock UK Smaller Companies	2023	5,186	43,504	48,690	171	1,355	204	1,617	84	12	4	2.8	Yes	-34.4	-52.4	-83.9
	2022	1,515	10,339	11,854	81	572	128	918	59	30	12	2.8	No	-15.8	-22.2	-45.9

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable BlackRock UK Special Situations	2023	1,922	20,336	22,257	87	842	112	1,278	95	4	2	2.4	No	-25.1	-36.0	-43.9
	2022	2,047	20,292	22,339	92	944	131	1,425	83	12	5	2.9	No	-22.8	-38.6	-45.5
Scottish Equitable BlackRock US Dynamic	2023	594	9,698	10,292	21	338	48	786	80	1	19	2.1	No	-9.0	-34.0	-14.9
	2022	433	9,399	9,832	23	459	59	1,018	80	1	19	2.5	No	-8.9	-7.9	-9.1
Scottish Equitable BNY Mellon Long Term Global Equity	2023	78	836	914	18	180	95	636	88	2	10	2.2	No	-3.8	-3.6	-4.4
	2022	73	770	843	16	169	93	555	82	0	18	2.4	No	-3.2	-2.8	-3.7
Scottish Equitable Cirilium Balanced	2023	1,437	12,819	14,256	49	417	90	826	34	56	10	2.1	No	-11.6	-16.4	-18.9
	2022	3,430	21,035	24,465	61	373	128	773	49	24	27	2.4	No	-10.7	-15.7	-23.9
Scottish Equitable Cirilium Conservative	2023	114	1,268	1,381	34	341	69	909	27	63	10	2.1	No	-7.8	-11.0	-11.6
	2022	336	2,629	2,965	49	325	114	773	45	30	24	2.4	No	-10.1	-14.0	-21.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable Cirilium Dynamic	2023	6,486	52,650	59,136	62	497	111	785	57	29	14	2.1	No	-14.0	-19.3	-23.3
	2022	7,656	47,264	54,920	60	402	123	728	50	20	30	2.4	No	-11.4	-16.9	-24.4
Scottish Equitable Cirilium Moderate	2023	5,711	47,489	53,200	56	463	103	799	46	42	12	2.1	No	-13.3	-18.7	-22.1
	2022	8,766	60,654	69,420	59	420	120	754	53	18	29	2.5	No	-10.5	-17.2	-27.1
Scottish Equitable Ethical Managed Lifestyle	2023	1,903	9,877	11,780	23	132	74	412	84	11	6	1.6	No	-4.3	-10.3	-15.0
	2022	1,487	8,655	10,142	26	128	84	435	72	19	9	1.8	No	-5.0	-12.4	-18.0
Scottish Equitable Fidelity American	2023	84	647	731	16	145	68	485	80	1	19	1.7	No	-4.9	-5.1	-6.4
	2022	57	581	638	18	155	86	725	83	3	14	2.2	No	-3.5	-3.5	-4.1
Scottish Equitable Fidelity Asia	2023	2,308	15,236	17,545	63	311	218	1,107	90	1	10	2.3	No	-10.9	-12.4	-28.9
	2022	2,169	16,107	18,275	40	241	146	882	80	2	18	2.5	No	-9.0	-11.0	-25.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable Fidelity European	2023	2,475	22,110	24,585	27	286	64	772	85	0	14	2.0	No	-8.2	-7.7	-7.3
	2022	3,261	21,913	25,174	33	304	77	708	99	1	1	1.9	No	-10.6	-10.5	-15.2
Scottish Equitable Fidelity Extra Income	2023	133	972	1,105	25	161	121	701	44	45	10	1.8	No	-2.5	-2.3	-23.7
	2022	737	3,491	4,228	84	496	215	1,125	50	38	12	2.7	No	-5.2	-4.1	N/A
Scottish Equitable Fidelity Special Situations	2023	1,837	28,432	30,269	55	878	91	1,007	74	15	11	1.9	Yes	-20.3	-37.4	-48.4
	2022	2,046	24,715	26,761	72	758	98	934	76	18	5	1.9	Yes	-21.6	-42.5	-60.1
Scottish Equitable Fidelity Strategic Bond	2023	265	3,014	3,278	53	467	149	1,472	42	41	17	2.6	No	-2.6	-2.8	-12.1
	2022	377	3,750	4,128	78	639	195	1,198	42	47	10	2.9	No	-4.0	-14.7	-15.3
Scottish Equitable Invesco Asian	2023	3,093	12,882	15,975	112	409	251	784	86	2	12	2.3	No	-21.9	-35.9	-55.8
	2022	4,568	37,986	42,553	164	908	305	1,241	79	0	21	2.8	Yes	-22.6	-35.7	-47.0

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable Invesco Global Equity Income	2023	547	4,122	4,669	37	316	113	736	90	6	4	2.6	No	-8.5	-19.9	-11.4
	2022	799	4,408	5,207	56	285	145	793	94	0	6	2.8	No	-11.1	-40.4	-18.0
Scottish Equitable Invesco Income	2023	20,462	167,182	187,644	113	802	166	926	86	7	7	2.0	Yes	-30.1	-30.5	-34.4
	2022	23,508	171,803	195,312	129	993	192	1,152	86	10	4	2.1	Yes	-28.3	-34.9	-40.9
Scottish Equitable Invesco Stockmarket Managed	2023	14,165	84,429	98,593	130	848	168	1,173	88	3	9	2.3	Yes	-24.5	-29.3	-31.1
	2022	12,688	88,770	101,457	131	1,013	178	1,393	88	1	11	2.5	Yes	-23.9	-33.3	-35.0
Scottish Equitable Janus Henderson European Selected Opportunities	2023	3,324	12,041	15,365	172	637	271	1,277	92	3	4	2.1	Yes	-20.5	-18.9	-13.2
	2022	5,979	15,222	21,201	284	724	429	1,173	98	2	0	2.1	Yes	-27.4	-26.6	-39.9
Scottish Equitable Janus Henderson US Growth	2023	1,068	12,224	13,292	13	177	72	1,246	81	3	16	2.3	No	-2.5	-7.9	-4.2
	2022	781	8,306	9,087	12	121	60	605	75	4	21	2.1	No	-2.0	-6.9	-4.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable JPMorgan Emerging Markets	2023	4,753	16,584	21,337	88	289	268	684	90	4	5	2.5	No	-10.2	-9.4	-18.7
	2022	3,427	10,598	14,026	44	145	141	445	70	5	24	2.1	No	-6.8	-7.8	-16.8
Scottish Equitable JPMorgan Europe Dynamic ex-UK	2023	5,065	13,928	18,993	261	686	369	1,045	85	4	12	2.2	Yes	-23.8	-25.7	-26.5
	2022	2,367	10,631	12,997	118	447	169	765	93	0	6	2.1	No	-18.8	-19.6	-21.6
Scottish Equitable JPMorgan Natural Resources	2023	23,766	247,903	271,669	249	2,718	435	5,091	90	1	9	4.9	Yes	-68.0	-66.5	-36.3
	2022	No data available for this year														
Scottish Equitable JPMorgan US Equity Income	2023	6,066	31,283	37,349	60	357	293	1,056	90	0	9	2.6	No	-12.8	-11.7	-16.3
	2022	5,403	24,959	30,362	78	421	301	981	82	3	14	2.9	No	-12.0	-12.1	-20.9
Scottish Equitable Jupiter China	2023	199	1,455	1,654	16	166	61	619	77	2	21	2.1	No	-14.3	-71.8	-66.2
	2022	558	1,870	2,427	55	252	240	580	72	4	24	2.7	No	-15.9	-23.6	-32.2

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable Jupiter European Special Situations	2023	308	1,654	1,962	27	148	123	604	84	8	8	1.9	No	-4.1	-4.7	-5.6
	2022	348	1,819	2,167	23	107	138	566	96	4	0	2.3	No	-2.4	-2.8	-3.2
Scottish Equitable Lazard Balanced Managed	2023	930	10,695	11,625	54	585	99	979	79	15	6	2.4	No	-14.4	-15.9	-11.3
	2022	1,582	13,664	15,246	94	805	143	1,260	78	17	5	2.6	No	-16.4	-18.9	-42.7
Scottish Equitable Lazard Emerging Markets	2023	10,329	51,034	61,364	199	1,108	336	1,439	88	4	8	3.0	Yes	-33.6	-40.4	-62.9
	2022	9,906	57,472	67,378	207	1,329	329	1,718	78	4	18	3.5	Yes	-35.5	-80.6	-79.7
Scottish Equitable Lazard European Smaller Companies	2023	37,810	389,212	427,022	120	1,246	152	1,731	89	3	9	3.5	Yes	-28.6	-28.7	-22.3
	2022	9,012	84,696	93,708	50	461	94	870	67	8	25	3.0	No	-13.5	-13.4	-13.5
Scottish Equitable Lazard Managed Equity	2023	3,296	42,828	46,124	44	557	67	936	91	2	7	2.4	No	-14.6	-17.9	-12.6
	2022	4,043	52,859	56,903	56	725	92	1,187	92	0	7	2.8	No	-13.9	-13.0	-18.7

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)	Yes/No	1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Scottish Equitable Lazard UK Alpha	2023	66	722	788	86	951	121	1,427	96	2	2	2.7	No	-28.2	-38.7	-23.9
	2022	No data available for this year														
Scottish Equitable Lifestyle	2023	2,672	28,586	31,259	72	731	136	1,246	94	2	4	2.6	No	-20.6	-21.8	-17.6
	2022	3,156	27,232	30,389	99	876	166	1,201	89	5	6	2.4	No	-17.2	-26.2	-22.8
Scottish Equitable M&G Corporate Bond	2023	No data available for this year														
	2022	815	5,393	6,207	49	255	143	680	65	18	17	1.8	No	-1.0	-2.8	-80.3
Scottish Equitable M&G Global Dividend	2023	4,553	24,475	29,028	94	528	189	902	90	0	10	2.6	Yes	-21.0	-27.0	-32.6
	2022	4,651	24,844	29,495	92	587	145	947	93	0	7	3.2	Yes	-20.6	-19.9	-21.0
Scottish Equitable M&G Global Emerging Markets	2023	4,709	21,202	25,911	78	635	145	1,050	88	9	3	2.5	No	-29.0	-50.6	-87.1
	2022	4,120	26,435	30,555	107	897	135	1,156	76	8	15	3.5	No	-34.9	-59.1	-75.4

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable M&G Optimal Income	2023	No data available for this year														
	2022	1,703	9,282	10,985	53	293	125	675	52	34	14	2.0	No	-1.1	-2.7	-40.3
Scottish Equitable M&G Recovery	2023	1,501	17,357	18,858	73	978	94	1,054	93	5	2	2.1	Yes	-29.1	-43.6	-100.0
	2022	2,074	21,641	23,715	99	1,192	161	1,534	83	10	6	2.6	Yes	-29.3	-60.3	-54.7
Scottish Equitable M&G Strategic Corporate Bond	2023	No data available for this year														
	2022	1,980	13,496	15,477	57	303	145	697	68	17	15	1.8	No	-1.1	-4.9	-51.2
Scottish Equitable Man GLG Japan Core Alpha	2023	9,003	72,099	81,102	98	970	109	1,040	96	0	4	2.4	Yes	-35.6	-71.2	-78.5
	2022	19,882	110,543	130,425	196	1,336	169	1,276	89	0	11	3.0	Yes	-41.1	-79.4	-91.4
Scottish Equitable Man Stockmarket Managed	2023	8,357	60,951	69,308	100	701	164	970	59	35	5	2.3	No	-23.4	-34.7	-33.6
	2022	No data available for this year														

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable Schroder Asian Alpha Plus	2023	559	5,102	5,662	36	297	105	769	87	7	6	2.4	No	-10.8	-13.2	-34.9
	2022	622	7,532	8,154	31	351	91	857	80	7	13	2.7	No	-10.9	-28.5	-56.3
Scottish Equitable Schroder Global Emerging Markets	2023	499	3,485	3,984	67	441	141	947	86	5	9	2.5	No	-13.4	-25.1	-38.4
	2022	534	5,339	5,873	56	620	126	1,226	82	3	15	3.0	No	-15.6	-27.9	-50.3
Scottish Equitable Schroder Income	2023	2,876	31,546	34,422	97	955	124	1,167	96	1	2	2.0	Yes	-29.8	-65.4	-47.5
	2022	3,486	31,329	34,814	146	1,113	186	1,472	93	3	4	2.2	Yes	-33.6	N/A	-77.1
Scottish Equitable Schroder Sterling Corporate Bond	2023	504	4,653	5,157	66	164	136	500	57	33	10	1.8	No	-1.9	-1.8	-0.3
	2022	237	1,330	1,567	25	152	101	418	60	29	11	1.7	No	-1.1	-0.9	-34.2
Scottish Equitable Schroder Tokyo	2023	2,612	22,550	25,162	85	850	99	961	80	4	16	2.4	Yes	-19.0	-59.8	-74.0
	2022	1,527	19,709	21,236	55	708	66	802	56	4	41	2.3	Yes	-12.7	-52.3	-74.7

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable Schroder UK Alpha Plus	2023	2,145	13,997	16,142	72	333	134	777	92	5	3	2.2	No	-10.6	-9.4	-9.1
	2022	1,956	5,909	7,865	45	154	115	411	91	1	7	1.9	No	-10.8	-11.0	-11.7
Scottish Equitable Schroder UK Mid-250	2023	5,553	57,597	63,149	50	543	76	738	89	6	5	2.0	Yes	-19.1	-29.1	-65.9
	2022	3,018	48,573	51,591	24	401	41	892	85	5	10	2.1	No	-6.0	-17.6	-35.5
Scottish Equitable Schroder UK Smaller Companies	2023	1,105	12,239	13,345	54	646	56	755	47	44	8	2.1	No	-23.9	-32.2	-68.7
	2022	1,145	15,619	16,763	59	643	63	813	37	50	13	2.2	No	-21.4	-48.9	-93.0
Scottish Equitable Schroder US Mid-Cap	2023	3,730	23,803	27,533	45	322	132	906	53	5	42	2.4	No	-7.0	-8.4	-12.3
	2022	3,953	22,506	26,458	56	347	168	1,361	42	6	51	2.7	No	-6.7	-8.1	-15.7
Scottish Equitable Socially Responsible Equity (ARC)	2023	1,713	9,693	11,406	15	158	37	472	87	3	9	1.8	No	-5.8	-7.1	-14.5
	2022	1,923	8,869	10,792	21	121	50	446	72	13	15	1.9	No	-8.3	-11.2	-23.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)	Yes/No	1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
Scottish Equitable Somerset Global Emerging Markets	2023	299	2,488	2,787	35	271	113	942	85	1	13	2.6	No	-7.3	-8.8	-18.1
	2022	393	4,989	5,382	37	563	127	1,427	75	3	22	3.3	No	-9.2	-13.6	-20.5
Scottish Equitable Stewart Investors Asia Pacific Leaders Sustainability	2023	1,982	34,250	36,232	13	197	50	728	90	5	5	2.2	No	-4.2	-4.8	-12.6
	2022	1,644	34,333	35,977	9	187	43	641	75	9	15	2.6	No	-3.8	-4.9	-11.7
Scottish Equitable UBS Balanced Managed	2023	No data available for this year														
	2022	9,162	224,501	233,663	93	601	237	1,193	55	31	15	3.2	No	-14.3	-16.6	-25.2
Scottish Equitable UBS Global Emerging Markets Equity	2023	19,140	89,978	109,119	128	559	209	2,022	82	4	14	2.5	No	-15.7	-24.0	-33.2
	2022	37,816	134,680	172,495	137	774	228	1,855	72	2	26	3.2	No	-19.8	-29.8	-51.0
Scottish Equitable UBS US Equity	2023	2,915	16,261	19,176	53	299	159	809	83	1	16	2.5	No	-10.5	-9.7	-10.6
	2022	2,554	12,216	14,770	56	298	187	913	77	3	20	2.7	No	-10.3	-16.4	-21.8

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Scottish Equitable UK Fixed Interest & Global Equity Tracker (ARC)	2023	18,378	155,739	174,116	63	551	119	998	60	33	7	2.2	No	-12.1	-13.7	-14.3
	2022	21,831	148,279	170,110	89	612	158	1,030	58	33	10	2.4	No	-15.5	-21.7	-43.3
Scottish Equitable UK Long Corporate Bond (ARC)	2023	2,713	20,931	23,644	52	413	125	838	72	11	17	1.7	No	-0.8	-1.5	-0.8
	2022	3,523	21,324	24,847	56	392	140	747	65	18	17	1.7	No	-1.0	-0.2	N/A
Scottish Equitable UK Smaller Companies	2023	26	362	388	15	288	30	609	79	11	10	1.8	No	-6.8	-17.6	-27.9
	2022	No data available for this year														
Select Distribution	2023	2,248	24,727	26,976	74	772	123	1,137	62	35	3	2.2	No	-21.0	-26.1	-33.8
	2022	3,018	28,959	31,977	91	825	157	1,287	67	29	4	2.6	No	-21.2	-32.7	-62.9
Select Reserve	2023	137	1,528	1,665	38	298	82	830	18	77	5	1.8	No	-0.3	-2.6	-0.4
	2022	333	1,551	1,884	83	262	142	656	17	76	6	1.8	No	-2.6	-2.4	N/A

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
Stakeholder Default	2023	15,912	134,590	150,501	47	426	101	910	76	17	7	2.1	No	-12.0	-15.2	-18.9
	2022	16,839	143,245	160,084	59	517	114	945	74	16	9	2.4	No	-13.5	-20.8	-29.4
Technology	2023	3,466	34,917	38,383	5	56	26	469	93	1	7	1.6	No	-0.9	-0.9	-1.2
	2022	3,520	34,848	38,368	5	54	27	407	93	1	6	1.6	No	-0.8	-1.1	-1.8
UK Corporate Bond	2023	3,909	43,619	47,528	38	298	82	830	56	28	16	1.8	No	-0.9	-1.1	-0.7
	2022	8,392	39,024	47,416	83	262	142	656	53	28	19	1.8	No	-2.6	-2.4	N/A
UK Corporate Bond Select Portfolio	2023	833	5,758	6,591	20	104	106	463	28	66	6	1.7	No	-2.0	-2.6	-11.1
	2022	2,541	12,583	15,123	61	190	147	564	43	45	12	1.8	No	-1.7	-2.9	-99.1
UK Equity	2023	65,873	723,823	789,696	93	964	143	1,491	95	3	2	2.6	Yes	-26.7	-28.8	-21.6
	2022	76,441	679,440	755,881	126	1,165	158	1,399	90	7	3	2.4	Yes	-21.1	-34.1	-27.1

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
UK Equity Select Portfolio	2023	19,446	204,779	224,225	64	712	88	999	92	5	3	2.1	No	-20.4	-25.1	-29.8
	2022	21,526	212,935	234,461	77	811	108	1,164	89	5	5	2.3	No	-17.9	-27.5	-36.9
UK Equity Tactical	2023	7,745	94,596	102,341	75	925	99	1,323	93	5	1	2.4	Yes	-24.6	-36.2	-26.1
	2022	8,036	93,085	101,121	105	1,223	117	1,490	88	9	2	2.5	Yes	-19.4	-37.9	-27.0
UK Extra Income	2023	178	2,000	2,178	36	350	83	1,229	57	23	20	1.9	No	-0.9	-1.2	-0.8
	2022	No data available for this year														
UK Fixed Interest	2023	11,494	116,008	127,502	41	290	87	845	29	62	8	1.9	No	-2.5	-2.2	-0.5
	2022	24,480	121,008	145,488	81	266	145	670	29	61	10	1.9	No	-2.4	-3.4	N/A
UK Index Tracker	2023	326,601	3,238,582	3,565,183	88	957	119	1,262	92	7	2	2.3	No	-26.9	-30.2	-29.9
	2022	386,630	3,474,305	3,860,935	115	1,109	150	1,424	89	6	5	2.5	Yes	-23.5	-33.3	-37.5

Fund Name	Year	Absolute emissions metrics			Emissions intensity metrics				Data quality			Portfolio alignment metric	Carbon intensive sectors	Scenario analysis		
		GHG emissions (tonnes CO ₂ e)			Carbon footprint (tonnes CO ₂ e /£M EVIC)		Weighted average carbon intensity (tonnes CO ₂ e /£M revenue)		Scope 1 and 2 emissions coverage (%)			Implied temperature rise (degree Celsius)		Climate Value at Risk		
		Scope 1 and 2	Scope 3	Total (scope 1, 2 and 3)	Scope 1 and 2	Scope 3	Scope 1 and 2	Scope 3	Reported (%)	Not covered (%)	Estimated (%)	Degree Celsius (°C)		1.5°C Orderly transition	2°C Disorderly transition	4°C Failed transition
													Yes/No			
UK Smaller Companies	2023	5,941	82,732	88,673	15	288	30	609	79	11	10	1.8	No	-6.8	-17.6	-27.9
	2022	10,020	73,712	83,731	30	277	79	980	54	34	12	2.2	No	-9.5	-16.3	-47.8
Universal Balanced Collection	2023	996,433	6,870,897	7,867,330	61	458	134	943	69	22	9	2.3	No	-10.9	-14.1	-15.9
	2022	1,063,876	7,279,523	8,343,398	72	529	158	1,022	70	19	11	2.5	No	-13.1	-19.6	-26.5
Universal Balanced Collection (Annuity Target)	2023	3,897	26,874	30,771	61	458	134	943	69	22	9	2.3	No	-10.9	-14.1	-15.9
	2022	4,378	29,959	34,338	72	529	158	1,022	70	19	11	2.5	No	-13.1	-19.6	-26.5
Universal Balanced Collection (Flexible Target)	2023	63,896	440,595	504,491	61	458	134	943	69	22	9	2.3	No	-10.9	-14.1	-15.9
	2022	58,740	401,928	460,669	72	529	158	1,022	70	19	11	2.5	No	-13.1	-19.6	-26.5
Universal Lifestyle Collection	2023	707,316	4,877,290	5,584,606	61	458	134	943	69	22	9	2.3	No	-10.9	-14.1	-15.9
	2022	759,819	5,199,028	5,958,847	72	529	158	1,022	70	19	11	2.5	No	-13.1	-19.6	-26.5

Appendix

Table 2 – Funds with no reportable data in this period

Fund Name
Adventurous Core Lifestyle Portfolio (ARC)
Aegon abrdn Diversified Growth
Aegon abrdn Diversified Growth Lifestyle
Aegon abrdn Diversified Growth Retirement
Aegon AM Absolute Return Bond (AOR)
Aegon AM Diversified Monthly Income (BLK)
Aegon AM European ABS (BLK)
Aegon AM Property Income (AOR)
Aegon AM Strategic Bond
Aegon AM Strategic Bond (BLK)
Aegon Annuity Pathway: plan to set up guaranteed income within next five years
Aegon ASI GPP Asia Pacific Equity (Closed to new investors)
Aegon ASI UK Mid-Cap Equity (Closed to new investors)
Aegon Baillie Gifford Diversified Growth (BLK)

Fund Name
Aegon Baillie Gifford Global Alpha Growth (BLK)
Aegon Baillie Gifford Long Term Global Growth Investment (BLK)
Aegon Baillie Gifford UK Equity Core (BLK)
Aegon BlackRock 70/30 Global Growth (BLK)
Aegon BlackRock ACS World Small Cap ESG Screened Equity Tracker (BLK)
Aegon BlackRock All Stocks UK Gilt Index (BLK)
Aegon BlackRock All Stocks UK Index-Linked Gilt Index (BLK)
Aegon BlackRock Alpha Smaller Companies (BLK)
Aegon BlackRock Aquila Life Canadian Equity Index (BLK)
Aegon BlackRock Aquila Life Currency Hedged World (Ex UK) Equity Index (BLK)
Aegon BlackRock Aquila Life Overseas Bond Index (BLK)
Aegon BlackRock Aquila Overseas Consensus Equity (BLK)
Aegon BlackRock Cash (BLK)

Fund Name
Aegon BlackRock European Growth (BLK)
Aegon BlackRock Global Developed Fundamental Weighted Index (BLK)
Aegon BlackRock Index-Linked Gilt (BLK)
Aegon BlackRock iShares Over 15 Year Gilt Index (BLK)
Aegon BlackRock iShares Over 5 Year Index-Linked Gilt Index (BLK)
Aegon BlackRock iShares UK Property (BLK)
Aegon BlackRock Japanese Growth (BLK)
Aegon BlackRock LifePath 2022 (BLK)
Aegon BlackRock LifePath 2023 (BLK)
Aegon BlackRock LifePath 2024 (BLK)
Aegon BlackRock LifePath 2025 (BLK)
Aegon BlackRock LifePath Capital 2022-2024 (BLK)
Aegon BlackRock LifePath Capital 2070-2072 (BLK)
Aegon BlackRock LifePath Capital 2073-2075 (BLK)

Fund Name
Aegon BlackRock LifePath Flexi 2076-2078 (BLK)
Aegon BlackRock LifePath Mature (BLK)
Aegon BlackRock LifePath Retirement 2070-2072 (BLK)
Aegon BlackRock LifePath Retirement 2073-2075 (BLK)
Aegon BlackRock LifePath Retirement 2076-2078 (BLK)
Aegon BlackRock Long Gilt (BLK)
Aegon BlackRock Over 15 Year Gilt Index (BLK)
Aegon BlackRock Over 15 Years Corporate Bond Tracker
Aegon BlackRock Over 15 Years UK Gilt Tracker
Aegon BlackRock Over 5 Year Index-Linked Gilt Index (BLK)
Aegon BlackRock Pacific Growth (BLK)
Aegon BlackRock Pacific Rim Equity Index (BLK)
Aegon BlackRock Pacific Rim Equity Tracker
Aegon BlackRock Retirement
Aegon Blackrock Retirement II

Aegon BlackRock Sterling Bond (BLK)

Fund Name
Aegon BlackRock Strategic Accumulation (BLK)
Aegon BlackRock Systematic Multi Allocation Credit (BLK)
Aegon BlackRock UK Equity Optimum (BLK)
Aegon BlackRock UK Focus (BLK)
Aegon BlackRock UK Growth (BLK)
Aegon BlackRock UK Index-Linked Gilt Tracker
Aegon BlackRock Up To 5 Year Index-Linked Gilt Index (BLK)
Aegon BR ICS Ster Ultra Short Bond (BLK)
Aegon CF Woodford Equity Income (BLK)
Aegon CT China Opportunities (AOR)
Aegon CT Global Bond
Aegon FTF Templeton Global Total Return Bond
Aegon Global Absolute Return Bond (AMT)
Aegon Global Sustainable Multi-Asset Growth (AMT)
Aegon GW&K Emerging Markets Equity (BLK)

Aegon Harris Associates Global Equity (BLK)

Fund Name
Aegon Index-Linked Gilt Tracker (ARC)
Aegon Insight Broad Opportunities (BLK)
Aegon Interim Retirement (Annuity Target)
Aegon Invesco Global Targeted Returns
Aegon Invesco Pensions European Equity (BLK)
Aegon Invesco Pensions Global Equity (BLK)
Aegon Invesco Pensions Managed (BLK)
Aegon Invesco Pensions Physical Gold Pension (BLK)
Aegon iShares Continental European Equity Index (BLK)
Aegon iShares Emerging Markets Index Flex Acc (BLK)
Aegon iShares Japan Equity Index (BLK)
Aegon iShares North American Equity Index (BLK)
Aegon iShares Overseas Gov Bond Index (BLK)
Aegon iShares Pacific ex Japan Equity Index (BLK)
Aegon iShares UK Gilts All Stocks Index (BLK)

Aegon LGIM AAA-AA-A Corporate Bond Over 15 Year Index (BLK)

Fund Name
Aegon LGIM Diversified (BLK)
Aegon LGIM Ethical Global Equity Index (BLK)
Aegon LGIM Ethical UK Equity Index (BLK)
Aegon LGIM Four Factor Index Hedged (BLK)
Aegon LGIM FTSE TPI Global (ex Fossil Fuels) Equity Index Fund
Aegon LGIM Future World Global Equity Index (BLK)
Aegon LGIM Future World Global Equity Index GBP Currency Hedged (BLK)
Aegon LGIM Future World Multi-Asset (BLK)
Aegon LGIM Global Dev Four Factor Index (BLK)
Aegon LGIM Global Equity (50:50) Index (BLK)
Aegon LGIM Global Equity (60:40) Index (BLK)
Aegon LGIM Infrastructure Index (BLK)
Aegon LGIM Japan Equity Index (BLK)
Aegon LGIM Multi Asset (BLK)
Aegon LGIM North America Equity Index (BLK)

Fund Name
Aegon LGIM Overseas Equity Consensus Index (BLK)
Aegon LGIM Pre-Retirement (BLK)
Aegon LGIM Property (BLK)
Aegon LGIM UK Equity Index (BLK)
Aegon LGIM World (ex UK) Equity Index (BLK)
Aegon LGIM World Emerging Markets Equity Index (BLK)
Aegon Mirova Global Sustainable Equity SI-NPF/A GBP (BLK) Fund
Aegon Ninety One Emerging Market Debt (BLK)
Aegon Ninety One Global Dynamic (BLK)
Aegon Ninety One Global Income Opportunities
Aegon Ninety One Global Multi-Asset Sustainable Growth (BLK)
Aegon Nordea Global Climate and Environment (BLK)
Aegon Pension Diversified Monthly Income
Aegon PIMCO GIS Climate Bond GBP Hedged (BLK)
Aegon Property (BLK)
Aegon Pzena Global Value (BLK)

Fund Name
Aegon Royal London Corporate Bond (BLK)
Aegon Schroder Sustainable Multi-Factor Equity (BLK)
Aegon Stability
Aegon Standard Life Global Absolute Return Strategies (BLK)
Aegon Standard Life Pooled Property (BLK)
Aegon Standard Life UK Select (BLK)
Aegon T Rowe Price Dynamic Global Bond (BLK)
Aegon Threadneedle Pensions UK Equity (BLK)
Aegon Threadneedle UK Social Bond (BLK)
Aegon TT Emerging Markets Equity (BLK)
Aegon UBS Global Emerging Markets Equity Climate Transition (BLK)
Aegon UK Government Bond Tracker (AMT)
Aegon UK Index-Linked Government Bond Tracker (AMT)
Aegon UK Property (AMT)
Cash
DCP Default Lifestyle Retirement Fund

Fund Name
DCP GBP Corporate Bonds
DCP Lifestyle Retirement Fund
DCP UK Gilts
DCP UK Index-Linked Bonds
Foreign Bond/Currency
Index-Linked
Long Gilt
Overseas Bond
Overseas Government Bond Tracker
Property (ARC)
Scottish Equitable (ex-Insight DTR) Blackrock Diversified Dynamic Growth (ARC) (Closed to new investors)
Scottish Equitable AON Retirement
Scottish Equitable Baillie Gifford Diversified Growth
Scottish Equitable Baillie Gifford High Yield Bond
Scottish Equitable Baillie Gifford Japan

Fund Name
Scottish Equitable Baillie Gifford Stockmarket Managed
Scottish Equitable BlackRock UK Absolute Alpha
Scottish Equitable Invesco Balanced Managed
Scottish Equitable Invesco Corporate Bond
Scottish Equitable Janus Henderson Cautious Managed
Scottish Equitable Janus Henderson Strategic Bond
Scottish Equitable Janus Henderson UK Gilt
Scottish Equitable JPMorgan Global (ex-UK) Bond
Scottish Equitable Legal & General Pre-Retirement
Scottish Equitable Man Balanced Managed
Scottish Equitable Retirement
Scottish Equitable UK Gilts All-Stocks Tracker (ARC)
UK Government Bond
With-Profits Cautious (Closed to new investors)
With-Profits Growth (Closed to new investors)

Fund Name
Deposit Administration (DAF)
Deposit Administration 2 (DA2)
High Equity With-Profits (WP2)
Traditional With-Profits (TWP)
With-Profits (WP1)
With-Profits Endowment (WPE)
With-Profits Mortgage Link Life (WPC)
With-Profits Passport for Life (WWP)
With-Profits Performance Bond (WPO)
With-Profits Performance Bond (WPB)

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