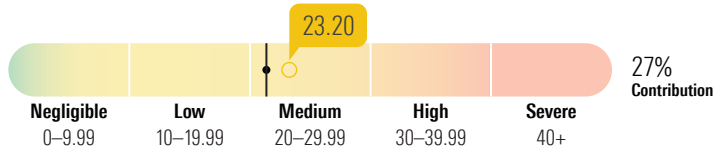


Portfolio ESG Report

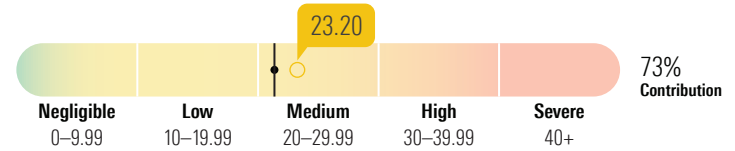
Benchmark
Morningstar US Mod Agg Tgt Alloc NR USD

Portfolio Summary

Corporate Sustainability Score ○ Portfolio ♦ Benchmark



Sovereign Sustainability Score ○ Portfolio ♦ Benchmark

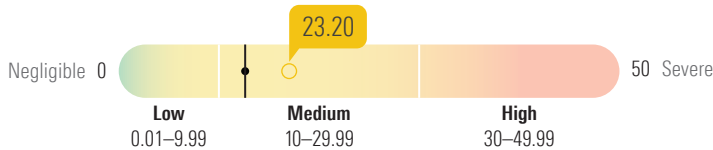


Corporate ESG Pillars (lower scores = lower risk)



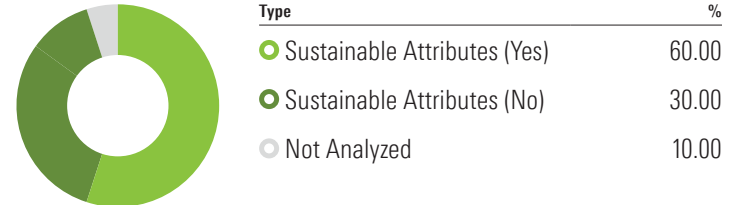
A lower score indicates a lower ESG risk or, in other words, a lower exposure to Environmental, Social, and Governance factors that could pose a financially material risk.

Carbon Risk Score ○ Portfolio ♦ Benchmark: 15.62



The carbon risk score the degree to which a company's economic value is at risk driven by the transition to a low-carbon economy. Specifically, the Carbon Risk Rating measures a company's unmanaged exposure to carbon risk.

Sustainable Fund Portion by EU Regulation



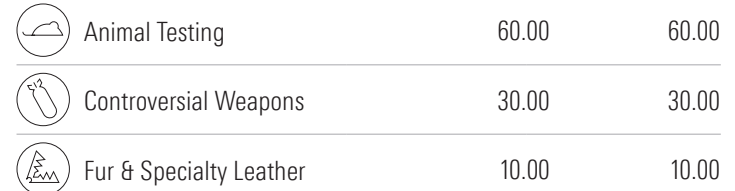
Sustainable Fund portion aggregate the fund holdings of the portfolio using the Sustainable Fund attribute from prospectus.

Carbon Footprint (emissions of CO2 in millions metric tons) ■ Portfolio | Benchmark



Scope 1 emissions (MMT) are direct GHG emissions from sources owned or controlled by a company. Scope 2 emissions (MMT) are indirect GHG emissions (millions of metric tons) generated by the production of energy used by the company.

Product Involvement (% most exposed areas for the portfolio) Portfolio Benchmark



Product Involvement metrics measure a portfolio's exposure to involvement in a range of products, services, and business activities. The metrics are holdings-based calculations...

Portfolio Holdings

Fund Holdings	Sustainability Rating	Sustainability Risk	Low Carbon	Carbon Risk	Sustainable Overall	Fund Portfolio Date	Assets %
Fidelity Special Situations	🌐🌐	Severe	Yes	Medium	Yes	31-05-2021	15.00
Invest Balanced Strategy GBP	🌐🌐	Medium	No	Low	No	31-05-2021	10.00
Jupiter Asian Fund Acc	🌐🌐🌐	Low	No	Low	No	31-05-2021	10.00
Invest Balanced Strategy GBP	🌐🌐	Medium	No	Medium	No	31-05-2021	10.00
Jupiter Asian Fund Acc	🌐🌐🌐	Low	No	High	Yes	31-05-2021	10.00
Invest Balanced Strategy GBP	🌐🌐🌐	Medium	No	Low	No	31-05-2021	5.00
Stock Holdings	ESG Risk Rating Assessment	ESG Risk Rating	Highest Controversy Level	Carbon Risk Score	Carbon Intensity	Assets %	
Vodafone Group PLC	🌐🌐	Low	Moderate	19.8	98.9	5.00	
Invest Balanced Strategy GBP	🌐🌐	Medium	High	12.6	46.6	5.00	
Jupiter Asian Fund Acc	🌐🌐🌐	Low	Low	14.8	18.9	5.00	
Invest Balanced Strategy GBP	🌐🌐	Medium	High	24.3	56.7	5.00	
Jupiter Asian Fund Acc	🌐🌐🌐	Low	High	12.1	44.1	5.00	
Invest Balanced Strategy GBP	🌐🌐🌐	Medium	Moderate	22.5	77.2	5.00	