

Legal & General Future World Sustainable UK Equity Fund - ESG Report

Key ESG metrics

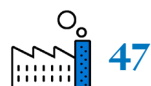
Carbon footprint



Tonnes CO₂e per \$1 million of EVICⁱⁱ

▼ -18.65% in 6 months
 Eligibilityⁱⁱⁱ: 98.22%
 Eligible Coverageⁱⁱⁱ: 75.31%
 Total Coverageⁱⁱⁱ: 73.97%

WACI



Tonnes CO₂e per \$1 million revenueⁱ

▼ -30.22% in 6 months
 Eligibilityⁱⁱⁱ: 98.22%
 Eligible Coverageⁱⁱⁱ: 73.13%
 Total Coverageⁱⁱⁱ: 71.82%

Green revenues^{iv}



Fund facts

Fund size

£343.6m

Fund launch date

2 January 1996

Base currency

GBP

Domicile

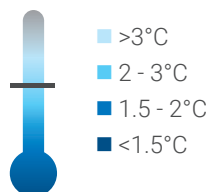
UK

Regulatory status

Unit Trust (UK UCITS compliant)

Implied temperature alignment

3.2°C



Number of instruments: 45
 Total fund coverage: 54.73%

Climate engagements



Percentage of fund engaged where 'Climate Theme' was mentioned (2 engagements)

Voting



- No. of resolutions where supported management
- No. of resolutions where voted against management (including abstentions)

How many meetings were you eligible to vote at over the year to 31/12/2021? **37**

Of the resolutions on which you voted, what % did you vote against management? **6.36%**

How many resolutions were you eligible to vote on over the year to 31/12/2021? **660**

Of the resolutions on which you voted, what % did you abstain from? **0.00%**

What % of resolutions did you vote on for which you were eligible? **100.00%**

In what % of meetings, for which you did vote, did you vote at least once against management? **48.65%**

Of the resolutions on which you voted, what % did you vote with management? **93.64%**

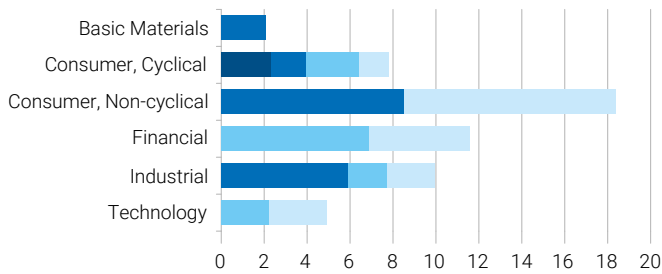
What % of resolutions, on which you did vote, did you vote contrary to the recommendation of your proxy adviser? (if applicable) **4.85%**

Engagement (12 month period)^v

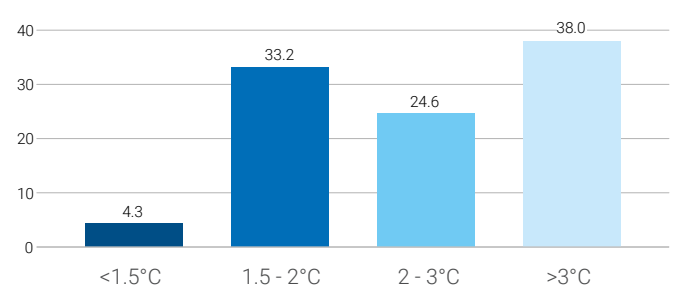


Implied temperature alignment

Distribution by sector (%)



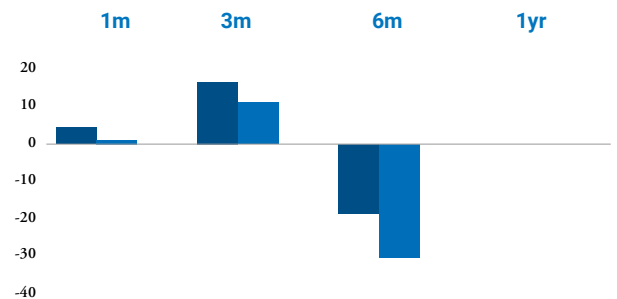
Distribution by holdings (%)



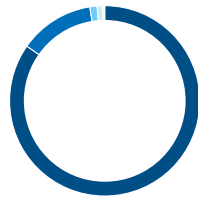
■ <1.5°C ■ 1.5-2°C ■ 2-3°C ■ >3°C

Fund trends (%)

	1m	3m	6m	1yr
Carbon footprint	4.42	16.59	-18.65	-
WACI	1.07	11.04	-30.22	-
Carbon reserves	-	-	-	-



 **Fund breakdown**
Carbon footprint



Countries (%)

 United Kingdom	100.0
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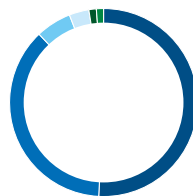
Sectors (%)

■ Industrial	84.8
■ Consumer, Non-cyclical	12.7
■ Basic Materials	1.2
■ Consumer, Cyclical	0.9
■ Financial	0.2
■ Technology	0.2

ISIN rank by % of total footprint

↓	ISIN name	%
1	RHI MAGNESITA NV	36.08
2	BIFFA PLC	27.02
3	DS SMITH PLC	14.94
4	GENUS PLC	3.08
5	CRANSWICK PLC	2.72
↑		
	ISIN name	%
32	3I GROUP PLC	0.00
31	ST JAMES'S PLACE PLC	0.01
30	HARGREAVES LANSDOWN PLC	0.01
29	TRITAX BIG BOX REIT PLC	0.01
28	GRAINGER PLC	0.02

 **Fund breakdown**
WACI



Countries (%)

 United Kingdom	100.0
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Sectors (%)


■ Industrial	50.8
■ Consumer, Non-cyclical	37.1
■ Basic Materials	6.1
■ Financial	3.4
■ Consumer, Cyclical	1.3
■ Technology	1.2

ISIN rank by % of total WACI

↓	ISIN name	%
1	BIFFA PLC	21.16
2	DS SMITH PLC	14.62
3	GENUS PLC	10.08
4	CRODA INTERNATIONAL PLC	6.12
5	FEVERTREE DRINKS PLC	5.07
↑		
	ISIN name	%
31	ST JAMES'S PLACE PLC	0.00
30	3I GROUP PLC	0.10
29	HARGREAVES LANSDOWN PLC	0.15
28	GRAINGER PLC	0.19
27	TRITAX BIG BOX REIT PLC	0.24

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- i. Carbon dioxide equivalent (CO₂e) is a standard unit to compare the emissions of different greenhouse gases. The choice of this metric follows best practice recommendations from the Task Force on Climate-related Financial Disclosures. Data on carbon emissions from a company's operations and purchased energy is used.
- ii. This metric looks at the embedded carbon in the fossil fuel reserves owned by a company, divided by a company's enterprise value (including cash), to adjust for company size. This represents a carbon reserves intensity score for a company.
- iii. Eligibility % represents the % of the securities in the fund which are eligible for reporting (currently cash deposits, derivative and government bonds are ineligible for carbon reporting) and the Coverage % represents the coverage of those assets with carbon scores.
- iv. Green revenues % represents the proportion of revenues derived from low-carbon products and services associated with the fund, from the companies in the fund that have disclosed this as a separate data point.
- v. Engagement figures do not include data on engagement activities with national or local governments, government related issuers, or similar international bodies with the power to issue debt securities.
- vi. LGIM's implied temperature alignment methodology computes the contribution of a company's activities towards climate change. It delivers a specific temperature value that signifies which climate scenario (e.g. 3°C, 1.5°C etc.) the company's activities are currently aligned with. The implied temperature alignment is computed as a weighted aggregate of the company-level warming potential.

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ISS	©	-	-	-
LGIM	BLENDED METRICS			

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Source: HSBC© HSBC 2022

Source: ISS. Information is for recipients' internal use only.

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