

Legal & General Short Dated Sterling Corporate Bond Index Fund - ESG Report

Key ESG metrics

Carbon emissions



Tonnes CO₂ per \$1 million revenueⁱ

Eligibilityⁱⁱⁱ: 95.76%
Coverageⁱⁱⁱ: 80.57%

Carbon reserves



Tonnes CO₂ per \$1 million of market capⁱⁱ

Green revenues^{iv}



Fund facts

Fund size
£2,236.9m

Fund launch date
14 May 2014

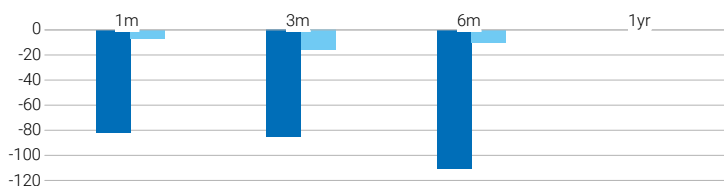
Base currency
GBP

Domicile
UK

Regulatory status
Unit Trust (UK UCITS compliant)

Fund trends (%)

	1m	3m	6m	1yr
Carbon emissions	-81.56	-85.45	-110.25	-
Carbon reserves	-6.96	-15.95	-10.34	-



Engagement (12 month period)^v



153

Total number of engagements



49%

of fund market cap engaged

Number of engagements on:



79

Environmental topics



54

Social topics



81

Governance topics



36

Other topics (e.g. financial and strategy)

Top five engagement topics:

1



42 engagements
Remuneration

2



40 engagements
Climate Impact Pledge

3



34 engagements
Climate Change

4



25 engagements
Corporate Strategy

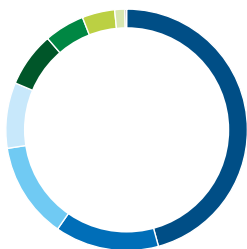
5



24 engagements
Board Composition



Fund breakdown Carbon emissions



Countries (%)

United Kingdom	43.9
Italy	10.6
United States	10.3
Australia	8.6
Germany	7.9
France	4.9
Portugal	3.6
Denmark	3.1
Russia	3.0
Other	4.2

Sectors (%)

Utilities	45.7
Basic Materials	13.9
Financial	12.9
Industrial	8.8
Consumer, Cyclical	7.3
Energy	5.4
Consumer, Non-cyclical	4.4
Communications	1.4
Technology	0.2

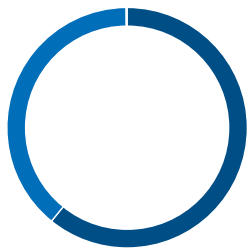
ISIN rank

	ISIN name	% of total emissions
1	ENELIM 5.625 14-Aug-2024	9.87
2	LIN 5.875 24-Apr-2023	6.48
3	EDPPL 8.625 04-Jan-2024	3.60
4	DLR 4.25 17-Jan-2025	3.55
5	PPL 3.875 17-Oct-2024	3.29

	ISIN name	% of total emissions
287	JUSTLN 7 15-Apr-2031	0.00
286	CNPFP 7.375 30-Sep-2041	0.00
285	TCAPLN 5.25 29-May-2026	0.00
284	CABKSM 1.5 03-Dec-2026	0.00
283	HSXLN 6.125 24-Nov-2045	0.00



Fund breakdown Carbon reserves



Countries (%)

Australia	59.5
Russia	28.2
France	7.3
United Kingdom	3.7
Germany	1.4

Sectors (%)

Basic Materials	60.8
Energy	39.0
Utilities	0.1


ISIN rank

	ISIN name	% of total reserves
1	GAZPRU 4.25 06-Apr-2024	28.17
2	GLENLN 3.125 26-Mar-2026	24.63
3	GLENLN 6 03-Apr-2022	15.41
4	BHP 6.5 22-Oct-2077	11.08
5	BHP 3.25 25-Sep-2024	8.35

	ISIN name	% of total reserves
17	SSELN 3.74 PERPETUAL	0.00
16	SSELN 3.625 16-Sep-2077	0.00
15	SSELN 5.875 22-Sep-2022	0.00
14	TTEFP 1.66 22-Jul-2026	0.11
13	CNALN 6.375 10-Mar-2022	0.13

Contact us

For further information please contact:

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 Visit **www.legalandgeneral.com**

Lines are open Monday to Friday 8:30am to 6:00pm.
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Important information

The value of an investment and any income taken from it is not guaranteed and can go down as well as up; you may not get back the amount you originally invested. Past performance is not a guide to the future. Reference to a particular security is for illustrative purposes only, is on a historic basis and does not mean that the security is currently held or will be held within an LGIM portfolio. The above information does not constitute a recommendation to buy or sell any security.

- i. Carbon dioxide equivalent (CO2 e) 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. The carbon reserves intensity of a company captures the relationship between the carbon reserves the company owns and its market capitalisation. The carbon reserves intensity of the overall fund reflects the relative weights of the different companies in the fund.
- 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.

The data provided by the following third parties is central to the calculation of various ESGT metrics displayed within this document, which can be summarised as follows:-

Provider	Environment
Trucost	©
HSBC	©
LGIM	BLENDED METRICS

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