

L&G Cyber Security UCITS ETF - ESG Report

Key ESG metrics

Carbon footprint



Tonnes CO₂e per \$1 million of EVICⁱⁱ

Eligibilityⁱⁱⁱ: 99.80%
 Eligible Coverageⁱⁱⁱ: 84.92%
 Total Coverageⁱⁱⁱ: 84.75%

WACI



Tonnes CO₂e per \$1 million revenueⁱ

Eligibilityⁱⁱⁱ: 99.80%
 Eligible Coverageⁱⁱⁱ: 90.45%
 Total Coverageⁱⁱⁱ: 90.27%

Green revenues^{iv}



Fund facts

Fund size
\$3,068.0m

Fund launch date
11 September 2015

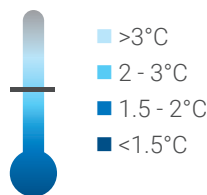
Base currency
USD

Domicile
Ireland

Regulatory status
ETF (UCITS compliant)

Implied temperature alignment

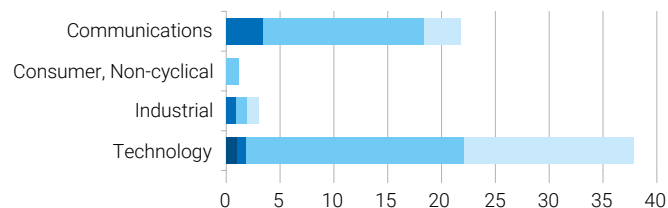
3.0°C



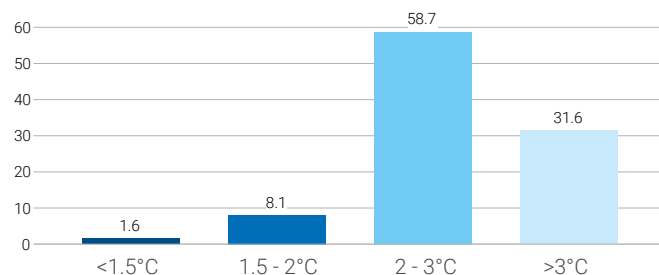
Number of instruments: 57
 Total fund coverage: 63.75%

Implied temperature alignment

Distribution by sector (%)



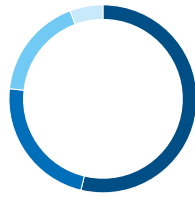
Distribution by holdings (%)








■ <1.5°C ■ 1.5-2°C ■ 2-3°C ■ >3°C




 **Fund breakdown**
Carbon footprint



Countries (%)

 United States	67.7
 United Kingdom	19.1
 France	4.1
 Canada	3.0
 Korea	2.9
 Germany	1.6
 Japan	1.5
Other	0.0

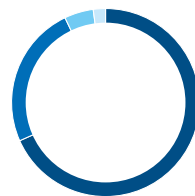
Sectors (%)

 Technology	53.8
 Communications	23.0
 Industrial	17.6
 Consumer, Non-cyclical	5.7


ISIN rank by % of total footprint

↓	ISIN name	%
1	BAE SYSTEMS PLC	13.57
2	AKAMAI TECHNOLOGIES INC	9.81
3	PARSONS CORP	6.68
4	JUNIPER NETWORKS INC	5.32
5	QINETIQ GROUP PLC	5.09
↑	ISIN name	%
47	FINGERPRINT CARDS AB-B	0.01
46	DIGITAL ARTS INC	0.14
45	ZSCALER INC	0.15
44	VMWARE INC-CLASS A	0.17
43	OKTA INC	0.26

 **Fund breakdown**
WACI



Countries (%)

 United States	84.3
 United Kingdom	6.3
 Korea	2.7
 Canada	2.6
 Japan	2.3
 France	1.4
 Germany	0.5
Other	0.0

Sectors (%)


 Technology	68.3
 Communications	24.6
 Industrial	5.0
 Consumer, Non-cyclical	2.1

ISIN rank by % of total WACI

↓	ISIN name	%
1	AKAMAI TECHNOLOGIES INC	12.36
2	RADWARE LTD	5.77
3	CLOUDFLARE INC - CLASS A	5.63
4	QUALYS INC	5.31
5	CHECK POINT SOFTWARE TECH	4.17
↑	ISIN name	%
49	FINGERPRINT CARDS AB-B	0.01
48	BOOZ ALLEN HAMILTON HOLDINGS	0.21
47	SCIENCE APPLICATIONS INTE	0.27
46	VMWARE INC-CLASS A	0.28
45	LEIDOS HOLDINGS INC	0.41

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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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