

# Global Advanced Emerging Markets Equity Index

## Fund - ESG Report

### Key ESG metrics

#### Carbon emissions



Tonnes CO<sub>2</sub> per \$1 million revenue<sup>i</sup>

Eligibility<sup>iii</sup>: 99.83%  
Coverage<sup>iii</sup>: 99.43%

#### Carbon reserves



Tonnes CO<sub>2</sub> per \$1 million of market cap<sup>ii</sup>

#### Green revenues<sup>iv</sup>



#### Fund facts

Fund size  
£608.8m

Fund launch date  
22 January 2010

Base currency  
GBP

Domicile  
United Kingdom

Regulatory status  
Unit-Linked Life Insurance

### Voting



How many meetings were you eligible to vote at over the year to 30/06/2021? **621**

How many resolutions were you eligible to vote on over the year to 30/06/2021? **6,370**

What % of resolutions did you vote on for which you were eligible? **99.50%**

Of the resolutions on which you voted, what % did you vote with management? **80.97%**

■ No. of resolutions where supported management

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

Of the resolutions on which you voted, what % did you vote against management? **15.27%**

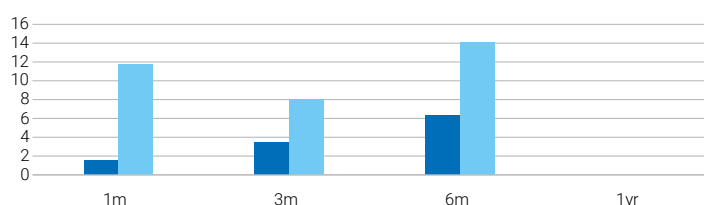
Of the resolutions on which you voted, what % did you abstain from? **3.76%**

In what % of meetings, for which you did vote, did you vote at least once against management? **54.60%**

What % of resolutions, on which you did vote, did you vote contrary to the recommendation of your proxy adviser? (if applicable) **12.99%**

### Fund trends (%)

	1m	3m	6m	1yr
Carbon emissions	1.59	3.48	6.35	-
Carbon reserves	11.75	8.07	14.13	-

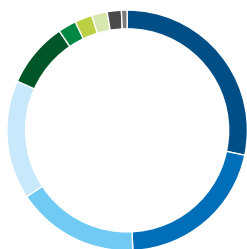




### Fund breakdown Carbon emissions

#### Countries (%)

	Taiwan	38.2
	Brazil	16.5
	South Africa	13.0
	Thailand	12.9
	Malaysia	7.7
	Mexico	6.8
	Turkey	1.8
	Czech Republic	1.7
	Greece	1.2
	Other	0.2



#### Sectors (%)

■ Basic Materials	28.3
■ Industrial	20.9
■ Utilities	16.5
■ Technology	16.0
■ Energy	8.8
■ Diversified	2.4
■ Consumer, Cyclical	2.4
■ Consumer, Non-cyclical	2.1
■ Communications	1.9
■ Other	0.8

#### ISIN rank

↓	ISIN name	% of total emissions
1	TAIWAN SEMICONDUCTOR MANUFAC	13.08
2	TAIWAN CEMENT	7.35
3	CEMEX SAB-CPO	4.07
4	SASOL LTD	4.06
5	VALE SA	3.53

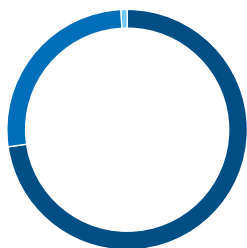
↑	ISIN name	% of total emissions
535	SUMITOMO MITSUI	0.00
534	SVENSKA HNDL	0.00
533	RY SONIO/N 100bps 23-Sep-2021	0.00
532	SUMITOMO MITSUI	0.00
531	SUMITOMO MITSUI	0.00



### Fund breakdown Carbon reserves

#### Countries (%)

	South Africa	55.1
	Brazil	36.5
	Thailand	8.2
	Hungary	0.3



#### Sectors (%)

■ Energy	72.7
■ Basic Materials	26.5
■ Utilities	0.8

#### ISIN rank

↓	ISIN name	% of total reserves
1	EXXARO RESOURCES LTD	44.87
2	VALE SA	16.25
3	PETROBRAS - PETROLEO BRAS-PR	11.76
4	PETROBRAS - PETROLEO BRAS	7.95
5	SASOL LTD	7.76

↑	ISIN name	% of total reserves
14	PTT PCL-NVDR	0.07
13	PTT OIL & RETAIL BUS-FOREIGN	0.09
12	MOL HUNGARIAN OIL AND GAS PL	0.26
11	ELECTRICITY GEN PUB CO-FOREI	0.29
10	PTT EXPLORATION & PROD-FOR	0.45

## Contact us

For further information please contact:

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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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