

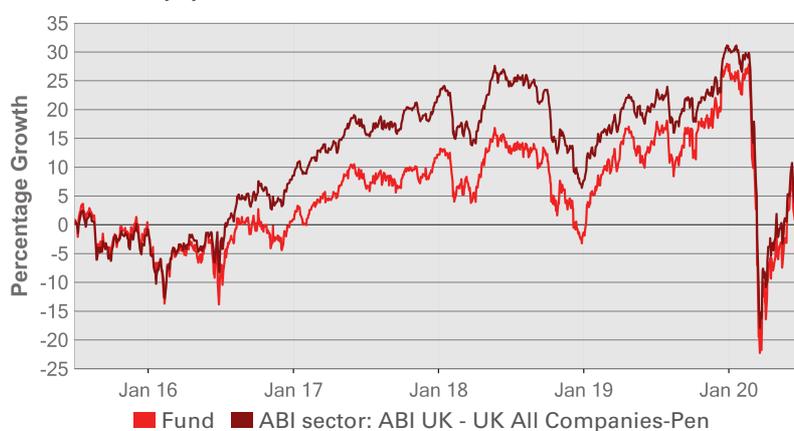
An equity index fund

Adviser factsheet - not approved for retail customers

PERFORMANCE AS AT 30 JUNE 2020

FUND OVERVIEW

CUMULATIVE(%)



	1 month	6 months	1 year	3 years	5 years
Fund	0.71	-18.63	-10.22	-3.64	3.13
ABI sector	0.57	-18.81	-12.39	-8.80	5.78
Quartile	2	3	2	2	3

DISCRETE YEARS (%)

	12 months to 30 Jun 16	30 Jun 17	30 Jun 18	30 Jun 19	30 Jun 20
Fund	-8.84	17.40	6.22	1.04	-10.22
ABI sector	-4.69	21.71	7.66	-3.31	-12.39
Quartile	4	4	4	1	2

Past performance is not a guide to future performance. Performance data source: Lipper, bid to bid basis with net income reinvested using indicative net (inet) prices, 0.90% for internal funds and up to 2.00% for external funds, which include the average annual management charge applied across this generation of units.

STATISTICAL ANALYSIS

	1 year	3 years	5 years
Alpha	0.23	0.22	0.03
Beta	0.95	0.97	0.99
Annualised volatility (fund)	26.67	17.92	15.62
Sharpe ratio	-0.11	-0.02	0.02
Information ratio	0.33	0.24	0.03
R-squared	0.99	0.97	0.95

Please note: The Alpha, Beta, Information ratio and R-squared values are calculated relative to the fund's ABI sector average.

TOP 10 HOLDINGS AS AT 30 JUNE 2020

ASTRAZENECA	9.64%
HSBC HLDGS	6.71%
DIAGEO	5.38%
RIO TINTO	4.26%
RELX	3.03%
BHP GROUP	2.97%
PRUDENTIAL	2.77%
LONDON STOCK EXCHANGE GROUP	2.27%
EXPERIAN	2.23%
TESCO	1.95%
Percentage of fund in top 10	41.21%

FUND AIM

To track the return of the FTSE 350 Index (after adjustment for charges and tax), not including companies who don't comply with a range of ethical and environmental guidelines. In order to accurately track this modified index the fund will invest in a representative sample of holdings.

FUND MANAGEMENT COMPANY

Legal & General

Legal & General are one of Europe's largest asset managers and a major global investor, with assets under management of £1,134.5 billion (as at 30 June 2019). We work with a wide range of global clients, including pension schemes, sovereign wealth funds, fund distributors and retail investors. The AUM disclosed aggregates the assets managed by LGIM in the UK, LGIMA in the US and LGIM Asia in Hong Kong. The AUM includes the value of securities and derivatives positions.

FUND MANAGER

LGIM Index Fund Management Team



The Index Fund Management Team comprises 25 fund managers, supported by two analysts. Management oversight is provided by the Global Head of Index Funds. The Team has average industry experience of 15 years, of which seven years has been at LGIM, and is focused on achieving the equally important objectives of close tracking and maximising returns.

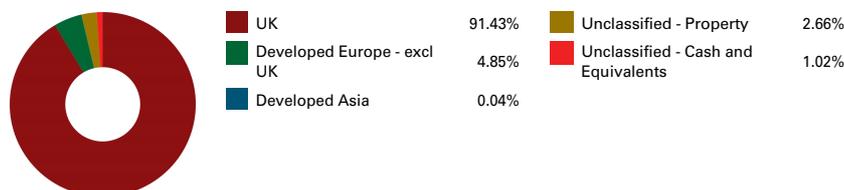
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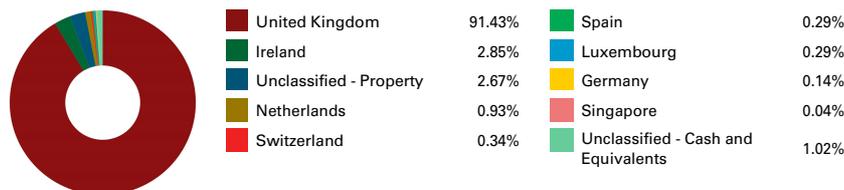
PORTFOLIO DETAILS AS AT 30 JUNE 2020

FUND FACTS

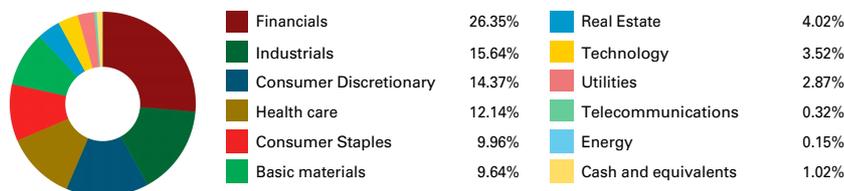
REGIONS BREAKDOWN



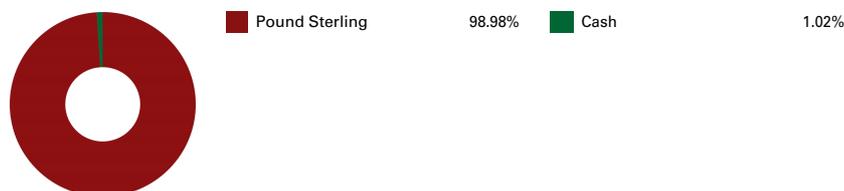
COUNTRY BREAKDOWN



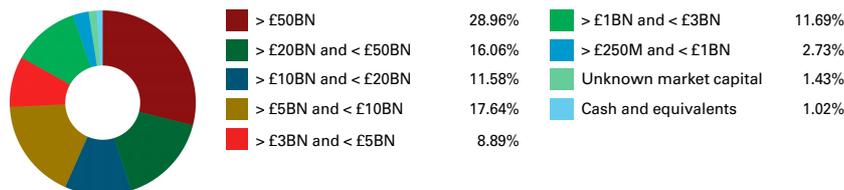
EQUITIES SECTOR BREAKDOWN



CURRENCY BREAKDOWN



EQUITIES MARKET CAPITALISATION



Product(s)	Stakeholder/PP2000
Fund generation	G17
Launch date	25 October 1999
Legal & General pension fund size	£49.32 million
Overall fund size	£257.40 million
Number of holdings	234
ABI sector	ABI UK - UK All Companies-Pen
Annual Management Charge (AMC)	Refer to Members' Policy booklet or Members' booklet
Performance fee	No
Valuation spread	0.62% as at 28 February 2019
Domicile	United Kingdom
Currency	GBP
Valuation time	12:00 hrs
ISIN	GB0030516305
SEDOL	3051630
MEX	LGEETH

IMPORTANT INFORMATION

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The value of an investment is not guaranteed and may go up and down.

The launch date shown is for the first available generation of the Legal & General pension fund.

The overall fund size refers to the amount invested in the underlying collective, if applicable.

Source: Legal & General Group PLC unless otherwise stated.

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