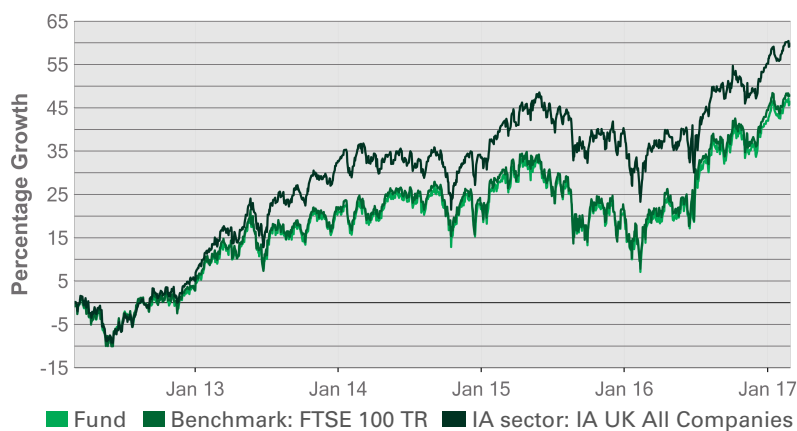


## An equity index fund

## Adviser factsheet - not approved for retail customers

## PERFORMANCE AS AT 28 FEBRUARY 2017

## CUMULATIVE(%)



	1 month	6 months	1 year	3 years	5 years
Fund	2.27	8.18	24.01	19.20	46.13
Benchmark	3.09	8.86	24.15	19.65	49.31
IA sector	2.46	7.48	19.23	17.01	59.91
Quartile	3	2	1	2	4

## DISCRETE YEARS (%)

	12 months to 31 Dec 12	31 Dec 13	31 Dec 14	31 Dec 15	31 Dec 16
Fund	10.26	18.14	0.16	-0.94	17.88
Benchmark	9.97	18.66	0.74	-1.32	19.07
IA sector	15.44	26.32	0.58	4.57	11.16
Quartile	4	4	3	4	1

Past performance is not a guide to future performance. Performance data source: Lipper, bid to bid basis with net income reinvested inclusive of management fee. I distribution unit class.

## STATISTICAL ANALYSIS

	1 year	3 years	5 years
Alpha	1.05	0.08	-0.14
Beta	0.49	0.94	0.98
Annualised volatility (fund)	5.85	9.64	10.34
Annualised volatility (benchmark)	7.29	9.95	10.54
Sharpe ratio	1.06	0.16	0.20
Information ratio	0.20	0.04	-0.13
R-squared	0.49	0.79	0.86

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

## TOP 10 HOLDINGS AS AT 28 FEBRUARY 2017

HSBC Holdings PLC (UK Reg)	6.85%
British American Tobacco	5.01%
BP	4.57%
Royal Dutch Shell A	4.34%
Royal Dutch Shell B	4.29%
GlaxoSmithKline	4.25%
AstraZeneca	3.09%
Diageo	3.02%
Vodafone Group	2.84%
Unilever	2.44%
Percentage of fund in top 10	40.70%

## FUND OVERVIEW

## FUND AIM

The objective of this fund is to provide growth by tracking the performance of the FTSE 100 Index. The fund will invest almost entirely in company shares. The fund's investments will closely match those that make up the Index. The Index consists of shares of the 100 largest companies listed on the UK stock market. The fund may use derivatives to reduce risk or cost, or to generate additional capital or income with no, or an acceptably low, level of risk.

## INVESTMENT PHILOSOPHY

The Fund aims to provide exposure to stock market investment but without all the risk attached to individual stock selection. This produces low tracking error and limited stock picking or 'style' risks. The Fund takes a pragmatic approach to trading on index changes and cashflow and has lower management fees than active funds. This Fund is based on the largest holdings of the UK Equity market.

## FUND MANAGEMENT COMPANY

## Legal &amp; General

Legal & General Investment Management (LGIM) is one of Europe's largest institutional asset managers and a major global investor. Throughout the past 40 years they have built their business through understanding what matters most to their clients and transforming this insight into valuable, accessible investment products and solutions. They provide investment expertise across a full spectrum of asset classes including equities, fixed income, commercial property and cash.

## 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.

## FUND RATINGS

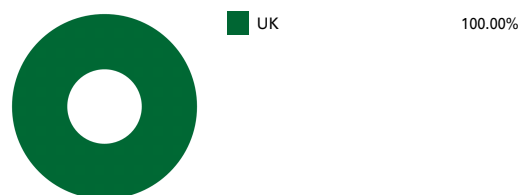


## An equity index fund

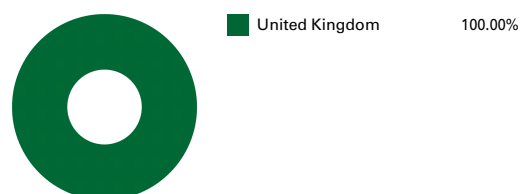
## Adviser factsheet - not approved for retail customers

## PORTFOLIO DETAILS AS AT 28 FEBRUARY 2017

## REGIONS BREAKDOWN



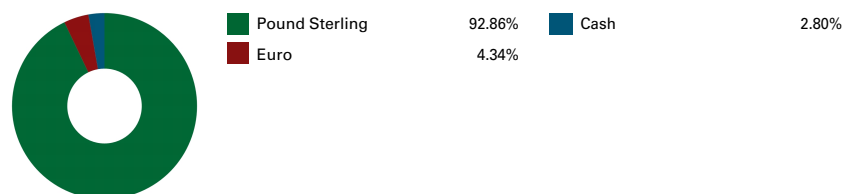
## COUNTRY BREAKDOWN



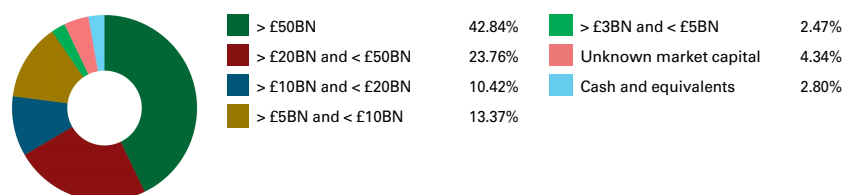
## EQUITIES SECTOR BREAKDOWN



## CURRENCY BREAKDOWN



## EQUITIES MARKET CAPITALISATION



## GROSS TRACKING DEVIATION

	Fund %	Index %	Deviation %
YTD 2017	1.76	1.69	0.07
2016	14.16	14.43	-0.27
2015	-5.09	-4.93	-0.16
2014	-2.72	-2.71	-0.01
2013	14.45	14.43	0.02
	% P.A.	% P.A.	% P.A.
3 Years to February 2017	2.05	2.17	-0.12
5 Years to February 2017	4.29	4.35	-0.06
Since Launch	4.11	4.03	0.08

Comparisons based on capital movements and before management fees at close of business local time.

## FUND FACTS

Product(s)	Unit Trust/ISA
Launch date	28 May 1993
Class launch date	30 October 2005
Fund size	£561.77 million
Number of holdings	102
Historic yield * (as at 28/02/2017)	3.50% (net of charges and tax)
IA sector	IA UK All Companies
Benchmark	FTSE 100 TR
Initial charge	0.00%
Ongoing Charge*	0.10%
Performance fee	No
Domicile	United Kingdom
Currency	GBP
Valuation time	12:00 hrs
ISIN (accumulation)	GB00B0CNH502
ISIN (income)	GB00B0CNH494
SEDOL (accumulation)	B0CNH50
SEDOL (income)	B0CNH49
MEX (accumulation)	LGBHTA
MEX (income)	LGBHTI

## IMPORTANT INFORMATION

\*The OCF for the fund changed on 1 November 2014.

Fund size is based on mid price.

The cash position in the asset allocation section may be higher due to cash flow management.

The FTSE 100 Index is calculated by FTSE International Limited ("FTSE"). FTSE does not sponsor, endorse or promote this product. All copyright in the index values and constituent list belongs to FTSE. Legal & General Assurance Society Limited has obtained full licence from FTSE to use such copyright in the creation of this product. "FTSE™", "FT-SE®" and "Footsie®" are trade marks of the London Stock Exchange Plc and The Financial Times Limited and are used by FTSE International Limited ("FTSE") under licence. "FTSE4Good" is a trade mark of FTSE.

Please note that there may be small differences in the asset class classification between this factsheet and those provided by third parties for the same fund. This is because different entities can employ different criteria to classify securities.

\* The Historic Yield reflects distributions declared over the past twelve months as a percentage of the midmarket unit price, as at the date shown. It does not include any initial charge and investors may be subject to tax on their distributions.

The value of an investment and any income taken from it is not guaranteed and may go up and down.

Source: Legal & General Group PLC unless otherwise stated.

Legal & General (Unit Trust Managers) Limited. Registered in England and Wales No.1009418. Registered office: One Coleman Street, London EC2R 5AA. Authorised and regulated by the Financial Conduct Authority. We are members of The Investment Association.

www.legalandgeneral.com

Factsheet produced by FundsLibrary.

To find out more 0345 070 8684

fundsales@lgim.co.uk www.lgim.com/wealth

Lines are open 9am - 5pm, Monday to Friday. We may record and monitor calls. Call charges may vary.