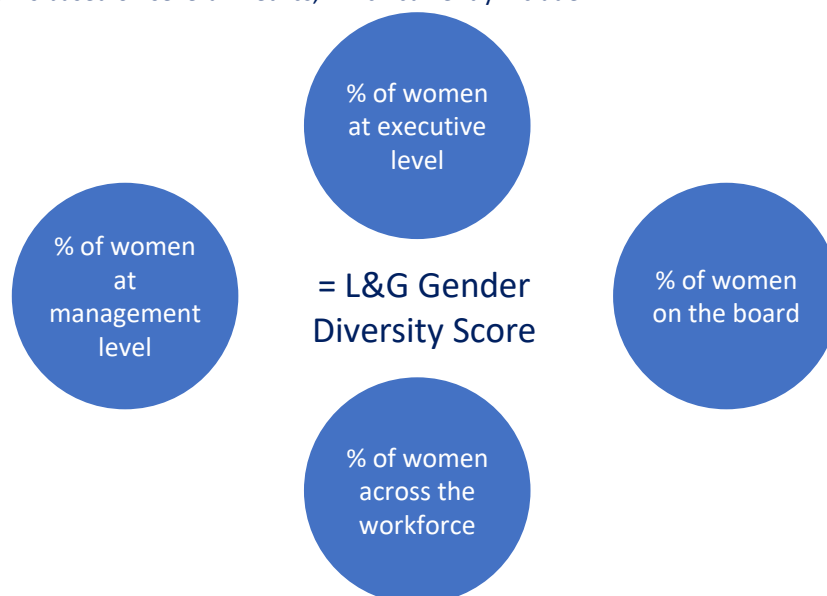


Many investors now regard gender diversity as an important investment consideration. Many investors believe that gender diversity and inclusivity in the workplace could contribute to strong overall performance of a company. Investors also want to see their investment portfolios reflect their desire to enact social change and foster greater gender equality.

The index is designed in order to increase the exposure to companies that demonstrate gender diversity. This is measured by Legal & General Investment Management (“L&G”) using a scoring system called the L&G Gender Diversity Scores which is based on several metrics, which currently include:



## INDEX METHODOLOGY

	Solactive L&G Gender in Leadership UK Index
Starting universe	Solactive GBS United Kingdom All Cap Index (the “Original Index”). The Original Index includes cca 370 securities.
Step 1	Exclude non-GBP denominated securities from the Original Index.
Step 2	Exclude securities on the L&G Future World Protection List The L&G Future World Protection List includes: <ul style="list-style-type: none"> <li>• companies that are involved in, and derive parts of their revenues from, controversial weapons;</li> <li>• pure coal mining companies, and</li> <li>• certain companies that do not comply with the United Nations Global Compact screening criteria.</li> </ul>
Step 3	The weights of the remaining securities in the Original Index are determined by tilting the index towards those securities with the highest L&G Gender Diversity Scores.
Step 4	The weights are then modified in such a way as to fulfil the requirements below: <ul style="list-style-type: none"> <li>• The weight of any sector should not differ more than +3%/-3% from the weight of the same sector within the Original Index; and</li> <li>• The individual weight of any security in the Index should not differ more than 3% from its weight in the Original Index.</li> </ul>

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