

Legal & General Unit Trust Managers I
Interim Manager's Report
for the period ended 30 September 2021
(Unaudited)

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Legal & General Unit Trust Managers I

Authorised Status

The Scheme is an Authorised Unit Trust Scheme as defined in section 243 of the Financial Services and Markets Act 2000 and is a UCITS Retail Scheme “Umbrella Fund” within the meaning of the FCA Collective Investment Schemes sourcebook.

The Scheme currently consists of four Sub-funds:

- Legal & General Future World Gender in Leadership UK Index Fund;
- Legal & General Future World ESG Developed Index Fund;
- Legal & General Future World ESG UK Index Fund; and
- Legal & General Global Robotics and Automation Index Fund.

On 26 February 2021, the Legal & General Future World Gender in Leadership UK Index Fund ceased investment activity and assets transitioned to Legal & General Future World ESG UK Index Fund.

Further Sub-funds may be established in the future.

Sub-Fund Cross-Holdings

No Sub-fund held shares in any other Sub-fund within the ICVC during the current period.

Directors' Statement

We hereby certify that this Manager's Report has been prepared in accordance with the requirements of the FCA Collective Investment Schemes sourcebook.

The image shows two handwritten signatures in black ink. The signature on the left is 'A. J. C. Craven' and the signature on the right is 'L. W. Toms'.

A. J. C. Craven
(Director)

L. W. Toms
(Director)

Legal & General (Unit Trust Managers) Limited
29 November 2021

Legal & General Future World Gender in Leadership UK Index Fund

Manager's Investment Report

Investment Objective and Policy

With effect from 26 February 2021, the Legal & General Future World Gender in Leadership UK Index Fund was closed and assets transitioned to the Legal & General Future World ESG UK Index Fund. As such, the financial statements have been prepared on a realisation basis and in accordance with the Statement of Recommended Practice for UK Authorised Funds issued by the Investment Association in May 2014 (2014 SORP). The assets and liabilities of the Sub-fund are held at fair value, which equates to the realisable value. Accordingly, there is no difference between the preparation of the financial statements on a going concern or realisation basis.

Prior to 26 February 2021

The objective of the Sub-fund is to provide a combination of growth and income by tracking the performance of the Solactive L&G Gender in Leadership UK Index, the "Benchmark Index".

The Sub-fund invests at least 90% in assets that make up the Benchmark Index. The Benchmark Index is comprised of shares in companies that demonstrate gender diversity and are incorporated or headquartered or which have their principal business activities in the UK. The Sub-fund may exclude shares in companies in the Benchmark Index in accordance with the Manager's climate impact pledge (the "Climate Impact Pledge").

The Sub-fund is a Replicating Fund as it replicates as closely as possible the constituents of the Benchmark Index by holding all, or substantially all, of the assets comprising the Benchmark Index in similar proportions to their weightings in the Benchmark Index.

The Sub-fund may also invest in shares in companies which are reasonably expected to become part of the Benchmark Index in the near future or are an alternative to a constituent of the Benchmark Index and collective investment schemes, including those managed or operated by the Manager or an associate of the Manager as well as money market instruments (such as treasury bills), cash and permitted deposits.

The Sub-fund may only use derivatives for Efficient Portfolio Management purposes.

A summary of the Manager's Climate Impact Pledge is available at: www.lgim.com/climate-impact-pledge.

Legal & General Future World Gender in Leadership UK Index Fund

Portfolio Statement

Portfolio Statement as at 30 September 2021

Following on from when the Sub-fund ceased investment activity, no investments are held. The percentages in brackets show the equivalent holdings at 31 March 2021.

	Market value £	% of Net Assets
Portfolio of investments — 0.00% (0.00%)	—	—
Net other assets/liabilities	—	—
Total net assets	—	—

Total purchases for the period: £—.

Total sales for the period: £—.

On 26 February 2021, the Sub-fund ceased investment activity and assets transitioned to Legal & General Future World ESG UK Index Fund.

Legal & General Future World Gender in Leadership UK Index Fund

Financial Statements

Statement of Total Return for the period ended 30 September 2021

	30/09/21		30/09/20	
	£	£	£	£
Income				
Net capital gains		—	3,205,262	
Revenue	—	450,786		
Expenses	—	(11,920)		
Interest payable and similar charges	—	(11)		
Net revenue before taxation	—	438,855		
Taxation	—	(3,453)		
Net revenue after taxation for the period		—	435,402	
Total return before distributions		—	3,640,664	
Distributions		—	(435,402)	
Change in net assets attributable to Unitholders from investment activities		£—	£3,205,262	

Balance Sheet as at 30 September 2021

	30/09/21	31/03/21
	£	£
ASSETS		
Fixed assets:		
Investments	—	—
Current assets:		
Debtors	—	8,713
Cash and bank balances	—	12,667
Total assets	—	21,380
LIABILITIES		
Creditors:		
Bank overdrafts	—	(14,310)
Distributions payable	—	—
Other creditors	—	(7,070)
Total liabilities	—	(21,380)
Net assets attributable to Unitholders	£—	£—

Statement of Change in Net Assets attributable to Unitholders for the period ended 30 September 2021

	30/09/21		30/09/20	
	£	£	£	£
Opening net assets attributable to Unitholders		—	43,460,770	
Amounts received on issue of units	—	459,006		
Amounts paid on cancellation of units	—	(40,801,528)		
		—	(40,342,522)	
Change in net assets attributable to Unitholders from investment activities		—	3,205,262	
Retained distributions on accumulation units		—	87,666	
Closing net assets attributable to Unitholders		£—	£6,411,176	

On 26 February 2021, the Sub-fund was closed and assets transitioned to Legal & General Future World ESG UK Index Fund.

Legal & General Future World Gender in Leadership UK Index Fund

Notes to the Financial Statements

1. Statement of Compliance

The Financial Statements have been prepared in compliance with UK Financial Reporting Standard 102 (FRS 102) and in accordance with the Statement of Recommended Practice for UK Authorised Funds issued by the Investment Association in May 2014 (2014 SORP).

2. Accounting Policies

The accounting policies applied are consistent with the most recent annual Financial Statements.

(a) Basis of Preparation

On 26 February 2021, the Legal & General Future World Gender in Leadership UK Index was closed and assets transitioned to Legal & General Future World ESG UK Index. As such, the financial statements have been prepared on a realisation basis and in accordance with the Statement of Recommended Practice for UK Authorised Funds issued by the Investment Association in May 2014 (2014 SORP). The assets and liabilities of the Sub-fund are held at fair value, which equates to the realisable value. Accordingly, there is no difference between the preparation of the financial statements on a going concern or realisation basis.

Legal & General Future World Gender in Leadership UK Index Fund

Sub-fund Information

Net Asset Values and Units in Issue

Class	Net Asset Value (£)	Units in Issue	Net Asset Value per Unit (p)
R-Class			
Distribution Units*	—	—	—
Accumulation Units*	—	—	—
I-Class			
Distribution Units*	—	—	—
Accumulation Units*	—	—	—
L-Class			
Accumulation Units*	—	—	—

* On 26 February 2021, the Sub-fund was closed and assets transitioned to Legal & General Future World ESG UK Index Fund.

Past performance is not a guide to future performance.

The price of units and any income from them may go down as well as up.

Ongoing Charges Figures

	30 Sep 21	31 Mar 21
R-Class	N/A	0.50%
I-Class	N/A	0.20%
L-Class	N/A	0.05%

The Ongoing Charges Figure (OCF) is the ratio of the Sub-fund's total disclosable costs (excluding overdraft interest) to the average net assets of the Sub-fund.

The OCF is intended to provide a reliable figure which gives the most accurate measure of what it costs to invest in a fund and is calculated based on the last period's figures.

Distribution Information

The Sub-fund ceased investment activity on 26 February 2021 and assets transitioned to Legal & General Future World ESG UK Index Fund. As such, there were no distributions.

Legal & General Future World Gender in Leadership UK Index Fund

Risk and Reward Profile



- The Risk and Reward Indicator table demonstrates where the Sub-fund ranks in terms of its potential risk and reward. The higher the rank the greater the potential reward but the greater the risk of losing money. It is not guaranteed to remain the same and may change over time. It is based on historical data and may not be a reliable indication of the future risk profile of the Sub-fund. The shaded area in the table above shows the Sub-fund's ranking on the Risk and Reward Indicator.
- The Sub-fund is in category six because it invests in company shares which are sensitive to variations in the stock market. The value of company shares can change substantially over short periods of time. Company shares are generally considered to be higher risk investments than bonds or cash.
- Even a fund in the lowest category is not a risk free investment.

This was the risk and reward profile of the Sub-fund immediately prior to its merger on 26 February 2021.

Legal & General Future World ESG Developed Index Fund

Manager's Investment Report

Investment Objective and Policy

The objective of the Sub-fund is to provide a combination of growth and income by tracking the performance of the Solactive L&G Enhanced ESG Developed Index, the "Benchmark Index".

The Sub-fund will invest at least 90% in assets that make up the Benchmark Index. The Benchmark Index is comprised of shares in companies that demonstrate good environmental, social and governance efforts and are incorporated or headquartered or which have their principal business activities in developed countries. The Benchmark Index will exclude companies which are related to tobacco and arms. These exclusions include arms and tobacco manufacturers and any company that derives over 10% revenues from retail or supply of these products.

The Sub-fund may exclude shares of companies in the Benchmark Index in accordance with the Manager's climate impact pledge (the "Climate Impact Pledge").

The Sub-fund is a Replicating Fund as it replicates as closely as possible the constituents of the Benchmark Index by holding all, or substantially all, of the assets comprising the Benchmark Index in similar proportions to their weightings in the Benchmark Index.

The Sub-fund may also invest in shares in companies which are reasonably expected to become part of the Benchmark Index in the near future or are an alternative to a constituent of the Benchmark Index and collective investment schemes, including those managed or operated by the Manager or an associate of the Manager, as well as money market instruments (such as treasury bills), cash and permitted deposits.

The Sub-fund may only use derivatives for Efficient Portfolio Management purposes.

A summary of the Manager's Climate Impact Pledge is available at: www.lgim.com/climate-impact-pledge.

Manager's Investment Report

During the period under review, the price of the Sub-fund's R-Class accumulation units rose by 11.89%. Solactive, the Index compiler, calculates the benchmark Index at the end of the business day using closing prices, whereas the Sub-fund is valued using prevailing prices at 3pm. Therefore, for tracking purposes, the Sub-fund has been revalued using closing prices. On this basis, the Sub-fund rose by 10.52% on a capital only basis, compared with the Benchmark Index rise of 10.53%, on a capital only basis (Source: Rimes), producing a tracking difference of -0.01%.

Past performance is not a guide to future performance.

The value of investments and any income from them may go down as well as up.

Exchange rate changes may cause the value of any overseas investments to rise or fall.

Market/Economic Review

Global equity markets rose strongly over the six months to the end of September but endured a tough final month of the period. The first half of 2021 was characterised by economic optimism as vaccination roll-outs allowed businesses to reopen; such optimism, tempered by rising numbers of the highly transmissible Delta variant, continued in the third quarter. US economic growth led the way, with rising demand from US consumers energising the world's exporters.

US equities recorded strong gains over the past six months. Just as decisive action from the country's central bank shortly after the pandemic hit hailed a rapid rebound in US markets, the country's ability to act without hesitation on promising clinical trials of vaccines helped support the stock market surge.

Rising treasury yields early in the review period, a result of increasing expectations of inflation (and an eventual increase in interest rates) as the economy bounced back, had a pronounced effect on which sectors of the equity market found favour with investors. At the sector level, all areas of the US market made gains, with the exception of utilities. Technology, such a buoyant area of the market even in the depths of the pandemic, continued in this vein, leading the way over the six-month period with real estate equally strong. The real estate sector has rebounded strongly from its pandemic weakness and US house price growth is breaking new records. The energy sector, for much of the period a straggler, made good headway towards the end of the period as crude oil and natural gas prices rose strongly.

Having trailed other developed countries in its early response to the pandemic, the UK's decision to order early and 'go big' on vaccines has been a notable success, giving the country's equity markets a head start on Europe, where the vaccination rollout took longer to gain traction. UK small- and mid-cap indices outperformed the more internationally facing FTSE 100, partly as a result of the country's early success in vaccinations allowing domestically oriented companies to capitalise on economic reopening, and partly as a result of Sterling rising versus the US Dollar, dampening overseas earnings from the giants of the FTSE 100. Later in the review period UK equities lost ground on their US and European counterparts, though the return over six months remained comfortably within positive territory.

Legal & General Future World ESG Developed Index Fund

Manager's Investment Report continued

European equity markets rose strongly over the six months to the end of September, although they endured a blip towards the end of the period. Having struggled to keep pace with the US and UK at the start of the period, European indices were major beneficiaries of the rotation away from the growth stocks that dominated during the early phases of the pandemic towards value stocks that stood to gain from a return to something like normal consumer activity. As was the case in other major markets, technology companies led European equities in the review period as growth stocks came back into investor favour, and on the back of expectation-beating revenues as consumers and advertisers continued to spend their money on digital goods and services.

Sub-fund Review

Companies held within the Sub-fund are held with weightings generally proportionate to those of the Index. Hence investment activity, other than to raise or invest cash, is only necessary when there are changes in the issued share capital of the constituents of the Index.

There was one Index review during the review period in May, which resulted in 59 additions and 7 deletions. There were 1,463 changes to the free share capital of constituents with the largest increases being Microsoft, Alphabet 'A' and Alphabet 'C' and the largest decreases being Visa, Walmart and JPMorgan Chase & Company. The two-way Index turnover was 15.79%.

Outlook

In response to the extreme market volatility caused by the swift spread of COVID-19 around the world, and the extraordinary lockdown measures implemented to control it, central banks and governments worldwide supplied and sustained an extensive range of monetary and fiscal stimulus packages to underpin the global economy. Eighteen months into the global pandemic, the success of vaccine rollouts across the developed world, in particular, mean that policymakers are starting to look further ahead and beyond COVID-19 emergency measures.

The Sub-fund remains well positioned to capture the market performance.

Legal & General Investment Management Limited
(Investment Adviser)
15 November 2021

Important Note from the Manager

Since January 2020, global financial markets have been affected by the COVID-19 pandemic. Whilst causing major uncertainty within markets and disrupting businesses, as well as everyday life, the success of vaccination rollout programs around the globe has seen markets stabilise and a degree of normality return. As lockdown measures in major economies are relaxed, we are cognisant of an upturn in infection rates and the potential for restrictions and volatility to return. As such, the Manager is monitoring the situation on an on-going basis.

Legal & General (Unit Trust Managers) Limited
October 2021

Legal & General Future World ESG Developed Index Fund

Portfolio Statement

Portfolio Statement as at 30 September 2021

All investments are in ordinary shares unless otherwise stated. The percentages in brackets show the equivalent holdings at 31 March 2021.

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	EQUITIES — 98.99% (99.70%)		
	UNITED KINGDOM — 4.19% (4.41%)		
	Chemicals — 0.03% (0.03%)		
1,233	Croda International	104,756	0.02
2,075	Johnson Matthey	55,444	0.01
		<hr/>	
		160,200	0.03
	Industrial Metals & Mining — 0.00% (0.00%)		
156	Evrax	925	—
	General Industrials — 0.07% (0.09%)		
2,785	Bunzl	68,232	0.01
11,179	DS Smith	46,337	0.01
39,958	Melrose Industries	69,727	0.02
4,644	Mondi	84,498	0.02
3,718	Smiths Group	53,818	0.01
		<hr/>	
		322,612	0.07
	Electronic & Electrical Equipment — 0.04% (0.03%)		
7,025	Halma	200,142	0.04
	Industrial Engineering — 0.03% (0.04%)		
736	Spirax-Sarco Engineering	110,400	0.02
1,486	Weir Group	25,009	0.01
		<hr/>	
		135,409	0.03
	Beverages — 0.29% (0.28%)		
1,686	Coca-Cola Europacific Partners	69,739	0.01
35,675	Diageo	1,291,435	0.28
		<hr/>	
		1,361,174	0.29
	Food Producers — 0.01% (0.01%)		
1,706	Associated British Foods	31,706	0.01
	Household Goods & Home Construction — 0.19% (0.24%)		
13,336	Barratt Developments	87,377	0.02
1,324	Berkeley Group	57,700	0.01
3,502	Persimmon	93,503	0.02
9,324	Reckitt Benckiser Group	545,361	0.12
47,406	Taylor Wimpey	73,266	0.02
		<hr/>	
		857,207	0.19
	Personal Goods — 0.39% (0.39%)		
7,206	Burberry Group	131,077	0.03
29,455	Unilever	1,182,766	0.26
11,867	Unilever (EUR)	476,763	0.10
		<hr/>	
		1,790,606	0.39

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Pharmaceuticals & Biotechnology — 0.55% (0.50%)			
16,802	AstraZeneca	1,502,939	0.33
66,597	GlaxoSmithKline	936,087	0.20
599	Hikma Pharmaceuticals	14,688	—
2,313	Royalty Pharma	63,365	0.02
		<hr/>	
		2,517,079	0.55
Media — 0.31% (0.30%)			
8,980	Auto Trader Group	52,784	0.01
27,046	Informa	149,186	0.03
54,265	ITV	58,498	0.02
2,873	Liberty Global 'A'	64,150	0.02
4,451	Liberty Global 'C'	99,186	0.02
13,960	Pearson	100,037	0.02
41,149	RELX	888,407	0.19
		<hr/>	
		1,412,248	0.31
Travel & Leisure — 0.12% (0.15%)			
34	Carnival	570	—
26,466	Compass Group	407,444	0.09
1,644	easyJet	10,752	—
766	InterContinental Hotels Group	36,592	0.01
2,680	Whitbread	88,627	0.02
		<hr/>	
		543,985	0.12
Electricity — 0.03% (0.03%)			
9,297	SSE	145,545	0.03
		<hr/>	
Banks — 0.46% (0.54%)			
219,139	Barclays	414,786	0.09
253,372	HSBC	991,825	0.21
1,086,276	Lloyds Banking Group	505,390	0.11
47,145	Natwest Group	105,699	0.02
29,254	Standard Chartered	127,811	0.03
		<hr/>	
		2,145,511	0.46
Nonlife Insurance — 0.03% (0.06%)			
2,919	Admiral Group	89,643	0.02
17,086	Direct Line Insurance Group	49,344	0.01
		<hr/>	
		138,987	0.03
Life Insurance — 0.21% (0.25%)			
52,427	Aviva	209,027	0.04
82,509	Legal & General Group	232,345	0.05
7,164	Phoenix Group	46,122	0.01
28,963	Prudential	420,977	0.09
4,980	St. James's Place	75,447	0.02
		<hr/>	
		983,918	0.21
Real Estate Investment & Services — 0.02% (0.02%)			
10,984	Rightmove	75,240	0.02
		<hr/>	

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Real Estate Investment Trusts — 0.06% (0.06%)			
9,002	British Land	44,668	0.01
11,804	Land Securities Group	82,486	0.02
12,528	Segro	150,399	0.03
		<hr/>	
		277,553	0.06
Software & Computer Services — 0.10% (0.08%)			
1,105	Atlassian	320,971	0.07
5,160	Avast	29,268	0.01
416	AVEVA Group	14,968	—
15,377	Sage Group	109,330	0.02
		<hr/>	
		474,537	0.10
Gas, Water and Multi-utilities — 0.08% (0.07%)			
19,083	National Grid	169,839	0.04
3,878	Severn Trent	101,255	0.02
9,624	United Utilities Group	93,622	0.02
		<hr/>	
		364,716	0.08
Oil, Gas and Coal — 0.31% (0.29%)			
129,089	BP	433,674	0.09
32,927	Royal Dutch Shell 'A'	540,332	0.12
28,919	Royal Dutch Shell 'B'	472,479	0.10
		<hr/>	
		1,446,485	0.31
Industrial Support Services — 0.08% (0.08%)			
3,021	Ashtead Group	170,747	0.04
1,721	Intertek Group	85,860	0.02
17,963	Rentokil Initial	104,940	0.02
		<hr/>	
		361,547	0.08
Telecommunications Service Providers — 0.14% (0.16%)			
113,840	BT Group	183,112	0.04
386,582	Vodafone Group	440,394	0.10
		<hr/>	
		623,506	0.14
Precious Metals and Mining — 0.27% (0.29%)			
360	Anglo American	9,459	—
9,428	Antofagasta	128,457	0.03
777	BHP Group	14,646	—
3,572	Fresnillo	27,819	0.01
21,680	Rio Tinto	1,066,222	0.23
		<hr/>	
		1,246,603	0.27
Retailers — 0.07% (0.11%)			
1,500	ASOS	45,240	0.01
5,975	JD Sports Fashion	62,827	0.01
28,822	Kingfisher	97,706	0.02
1,694	Next	137,282	0.03
		<hr/>	
		343,055	0.07

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Personal Care, Drug and Grocery Stores — 0.07% (0.10%)		
11,671	J Sainsbury	33,075	0.01
5,259	Ocado Group	87,589	0.02
57,793	Tesco	146,621	0.03
3,521	THG	17,904	—
10,280	Wm Morrison Supermarkets	30,326	0.01
		<hr/>	
		315,515	0.07
	Medical Equipment and Services — 0.04% (0.04%)		
14,532	ConvaTec Group	31,433	0.01
12,288	Smith & Nephew	159,682	0.03
		<hr/>	
		191,115	0.04
	Investment Banking and Brokerage Services — 0.19% (0.17%)		
13,690	3i Group	174,890	0.04
24,641	Abrdn	63,032	0.01
2,916	Hargreaves Lansdown	41,728	0.01
2,177	Intermediate Capital Group	44,476	0.01
6,644	London Stock Exchange Group	492,852	0.10
20,153	M&G	40,951	0.01
932	Schroders	33,542	0.01
		<hr/>	
		891,471	0.19
	IRELAND — 1.66% (1.75%)		
	Chemicals — 0.07% (0.06%)		
1,513	Linde (US Listing)	336,248	0.07
	Construction & Materials — 0.14% (0.14%)		
1,740	CRH	60,718	0.01
2,058	James Hardie Industries	55,436	0.01
971	Kingspan	71,221	0.02
3,488	Trane Technologies	458,572	0.10
		<hr/>	
		645,947	0.14
	General Industrials — 0.10% (0.12%)		
3,500	Eaton	398,149	0.09
1,610	Smurfit Kappa	62,725	0.01
		<hr/>	
		460,874	0.10
	Electronic & Electrical Equipment — 0.10% (0.09%)		
8,811	Johnson Controls International	463,083	0.10
	Food Producers — 0.03% (0.04%)		
1,297	Kerry Group 'A'	128,389	0.03
	Pharmaceuticals & Biotechnology — 0.01% (0.01%)		
488	Jazz Pharmaceuticals	47,401	0.01
	Travel & Leisure — 0.06% (0.05%)		
1,721	Flutter Entertainment (Irish Listing)	254,948	0.06

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Travel & Leisure — (cont.)		
1,000	Ryanair	14,105	—
		<hr/>	
		269,053	0.06
		<hr/>	
	Banks — 0.00% (0.01%)		
11,253	AIB Group	22,327	—
		<hr/>	
	Nonlife Insurance — 0.20% (0.19%)		
3,014	Aon	651,138	0.14
1,647	Willis Towers Watson	281,006	0.06
		<hr/>	
		932,144	0.20
		<hr/>	
	Technology Hardware & Equipment — 0.02% (0.03%)		
1,851	Seagate Technology	114,324	0.02
		<hr/>	
	Industrial Support Services — 0.52% (0.56%)		
9,634	Accenture	2,314,361	0.50
1,030	DCC	64,046	0.02
		<hr/>	
		2,378,407	0.52
		<hr/>	
	Medical Equipment and Services — 0.41% (0.45%)		
440	ICON	87,249	0.02
19,048	Medtronic	1,800,167	0.39
		<hr/>	
		1,887,416	0.41
		<hr/>	
	AUSTRALIA — 2.36% (2.52%)		
	Chemicals — 0.00% (0.00%)		
770	Orica	5,686	—
		<hr/>	
	Industrial Metals & Mining — 0.06% (0.11%)		
13,159	Alumina	14,807	—
2,446	BlueScope Steel	26,869	0.01
30,126	Fortescue Metals	241,499	0.05
		<hr/>	
		283,175	0.06
		<hr/>	
	Construction & Materials — 0.03% (0.02%)		
35,278	Boral	116,068	0.03
3,496	Lendlease	20,307	—
		<hr/>	
		136,375	0.03
		<hr/>	
	General Industrials — 0.04% (0.05%)		
32,261	Brambles	185,835	0.04
		<hr/>	
	Industrial Transportation — 0.16% (0.11%)		
14,050	Aurizon	28,459	0.01
53,950	Sydney Airport	237,921	0.05
5,948	Transurban Group	41,434	0.01
56,220	Transurban Group (Stapled Units)	426,575	0.09
		<hr/>	
		734,389	0.16
		<hr/>	

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Beverages — 0.02% (0.03%)		
15,208	Treasury Wine Estates	101,050	0.02
	Pharmaceuticals & Biotechnology — 0.27% (0.24%)		
7,792	CSL	1,224,123	0.27
	Media — 0.00% (0.00%)		
1,565	Seven Group	17,342	—
	Travel & Leisure — 0.09% (0.08%)		
10,075	Aristocrat Leisure	253,414	0.05
4,892	Crown Resorts	25,086	0.01
638	Domino's Pizza Enterprises	54,857	0.01
5,066	Qantas Airways	15,337	—
31,401	Tabcorp	82,448	0.02
		431,142	0.09
	Electricity — 0.00% (0.00%)		
11,436	AusNet Services	15,442	—
	Banks — 0.64% (0.74%)		
39,252	Australia & New Zealand Banking	591,661	0.13
21,188	Commonwealth Bank of Australia	1,184,175	0.26
41,862	National Australia Bank	624,049	0.13
39,455	Westpac Banking	549,478	0.12
		2,949,363	0.64
	Nonlife Insurance — 0.05% (0.05%)		
32,337	Insurance Australia Group	85,252	0.02
22,569	QBE Insurance Group	140,890	0.03
		226,142	0.05
	Life Insurance — 0.05% (0.05%)		
40,475	Medibank Private	77,862	0.02
20,663	Suncorp Group	139,067	0.03
		216,929	0.05
	Real Estate Investment & Services — 0.02% (0.02%)		
902	REA Group	76,778	0.02
	Real Estate Investment Trusts — 0.15% (0.10%)		
12,030	Dexus	69,491	0.02
20,954	Goodman	243,314	0.05
18,199	GPT Group	49,442	0.01
53,530	Mirvac Group	85,478	0.02
59,970	Scentre Group	95,762	0.02
35,830	Stockland	86,013	0.02
56,954	Vicinity Centres	50,966	0.01
		680,466	0.15
	Software & Computer Services — 0.02% (0.01%)		
3,017	WiseTech Global	86,669	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Oil, Gas and Coal — 0.02% (0.02%)		
1,032	Ampol	15,445	—
9,197	APA	42,974	0.01
1,823	Santos	6,985	—
3,821	Woodside Petroleum	48,873	0.01
		<hr/>	
		114,277	0.02
	Gas, Water and Multi-utilities — 0.01% (0.02%)		
33	AGL Energy	102	—
17,659	Origin Energy	44,758	0.01
		<hr/>	
		44,860	0.01
	Retailers — 0.08% (0.10%)		
12,052	Wesfarmers	360,036	0.08
	Industrial Support Services — 0.06% (0.07%)		
2,462	Afterpay	160,052	0.03
2,182	Reece	22,321	0.01
6,156	SEEK	102,622	0.02
		<hr/>	
		284,995	0.06
	Investment Banking and Brokerage Services — 0.15% (0.18%)		
38,017	AMP	20,168	—
1,843	ASX	79,993	0.02
8,222	Computershare	80,229	0.02
5,265	Macquarie Group	512,901	0.11
910	Magellan Financial Group	17,242	—
		<hr/>	
		710,533	0.15
	Precious Metals and Mining — 0.22% (0.23%)		
11,902	BHP	239,354	0.05
15,790	Evolution Mining	29,444	0.01
1,825	Mineral Resources	43,821	0.01
14,062	Newcrest Mining	170,444	0.04
19,772	Northern Star Resources	89,950	0.02
4,334	OZ Minerals	52,276	0.01
7,185	Rio Tinto NPV	385,661	0.08
835	South32	1,575	—
		<hr/>	
		1,012,525	0.22
	Personal Care, Drug and Grocery Stores — 0.08% (0.14%)		
9,861	Coles	89,775	0.02
10,752	Endeavour	40,157	0.01
12,330	Woolworths Group	259,656	0.05
		<hr/>	
		389,588	0.08
	Medical Equipment and Services — 0.07% (0.08%)		
662	Cochlear	78,183	0.02
2,416	Ramsay Health Care	90,040	0.02
6,487	Sonic Healthcare	140,780	0.03
		<hr/>	
		309,003	0.07

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
147,153	Telecommunications Service Providers — 0.07% (0.07%) Telstra	309,887	0.07
97	AUSTRIA — 0.07% (0.07%) Industrial Metals & Mining — 0.00% (0.00%) voestalpine	2,679	—
434	Industrial Engineering — 0.01% (0.01%) ANDRITZ	17,557	0.01
376	Electricity — 0.01% (0.00%) Verbund	28,771	0.01
443	Banks — 0.04% (0.05%) BAWAG Group	20,899	—
4,701	Erste Group Bank	153,136	0.03
1,284	Raiffeisen Bank International	24,979	0.01
		199,014	0.04
4,545	Technology Hardware & Equipment — 0.01% (0.01%) ams	61,299	0.01
364	Oil, Gas and Coal — 0.00% (0.00%) OMV	16,114	—
126	BELGIUM — 0.22% (0.21%) Chemicals — 0.02% (0.04%) Solvay	11,606	—
2,037	Umicore	89,548	0.02
		101,154	0.02
6,111	Beverages — 0.05% (0.05%) Anheuser-Busch InBev	258,168	0.05
436	Pharmaceuticals & Biotechnology — 0.03% (0.03%) Galapagos	16,749	—
1,449	UCB	120,699	0.03
		137,448	0.03
248	Media — 0.00% (0.00%) Telenet Group	7,037	—
350	Electricity — 0.01% (0.00%) Elica	30,947	0.01
3,607	Banks — 0.05% (0.04%) KBC	242,436	0.05
3,294	Life Insurance — 0.03% (0.02%) Ageas	122,219	0.03

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Real Estate Investment Trusts — 0.01% (0.00%)		
920	Warehouses De Pauw CVA	27,779	0.01
	Personal Care, Drug and Grocery Stores — 0.00% (0.00%)		
169	Colruyt	6,470	—
	Investment Banking and Brokerage Services — 0.02% (0.02%)		
77	Ackermans & van Haaren	9,878	—
426	Groupe Bruxelles Lambert	34,848	0.01
121	Sofina	35,663	0.01
		80,389	0.02
	Telecommunications Service Providers — 0.00% (0.01%)		
1,517	Proximus	22,369	—
	BERMUDA — 0.19% (0.18%)		
	Electricity — 0.00% (0.00%)		
4,500	CK Infrastructure	18,623	—
	Nonlife Insurance — 0.04% (0.03%)		
4,008	Arch Capital	115,716	0.02
91	Brookfield Asset Management Reinsurance Partners	3,784	—
397	Everest Re	75,486	0.02
		194,986	0.04
	Real Estate Investment & Services — 0.01% (0.00%)		
9,100	Hongkong Land	32,402	0.01
	Gas, Water and Multi-utilities — 0.01% (0.02%)		
16,000	China Gas	34,975	0.01
	Investment Banking and Brokerage Services — 0.04% (0.02%)		
1,287	HAL Trust	168,096	0.04
	Personal Care, Drug and Grocery Stores — 0.01% (0.01%)		
30,000	Alibaba Health Information Technology	32,004	0.01
	Industrial Support Services — 0.08% (0.10%)		
4,530	IHS Markit	398,713	0.08
	CANADA — 3.17% (3.29%)		
	Alternative Energy — 0.01% (0.00%)		
2,584	Cameco	39,985	0.01
	Chemicals — 0.05% (0.04%)		
4,452	Nutrien	215,077	0.05
	Industrial Metals & Mining — 0.01% (0.01%)		
876	First Quantum Minerals	12,127	—
6,489	Ivanhoe Mines	30,963	0.01
1,518	Lundin Mining	8,092	—
		51,182	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Aerospace & Defense — 0.02% (0.02%)		
3,909	CAE	88,228	0.02
	General Industrials — 0.01% (0.01%)		
844	CCL Industries	32,641	0.01
	Industrial Transportation — 0.13% (0.08%)		
4,728	Canadian National Railway	409,691	0.09
4,027	Canadian Pacific Railway	197,361	0.04
		607,052	0.13
	Automobiles & Parts — 0.02% (0.07%)		
1,485	Magna International	83,576	0.02
	Food Producers — 0.01% (0.01%)		
2,106	Saputo	39,300	0.01
	Leisure Goods — 0.00% (0.00%)		
227	BRP	15,783	—
	Personal Goods — 0.02% (0.01%)		
464	Canada Goose	12,384	0.01
1,990	Gildan Activewear	55,071	0.01
		67,455	0.02
	Tobacco — 0.00% (0.01%)		
1,848	Canopy Growth	18,788	—
	Media — 0.06% (0.04%)		
3,151	Thomson Reuters	261,034	0.06
	Travel & Leisure — 0.03% (0.03%)		
750	Air Canada	10,325	—
3,125	Restaurant Brands International	142,631	0.03
		152,956	0.03
	Electricity — 0.06% (0.03%)		
2,972	Algonquin Power & Utilities	32,674	0.01
346	Emera	11,617	—
4,137	Fortis	135,891	0.03
4,032	Hydro One	70,802	0.02
388	Northland Power	9,110	—
		260,094	0.06
	Banks — 1.26% (1.43%)		
10,959	Bank of Montreal (CAD)	817,517	0.18
20,608	Bank of Nova Scotia	945,871	0.20
6,476	Canadian Imperial Bank of Commerce	537,842	0.11
5,485	National Bank of Canada	308,187	0.07
23,622	Royal Bank of Canada	1,747,148	0.38

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Banks — (cont.)			
29,702	Toronto-Dominion Bank	1,463,119	0.32
		<hr/>	
		5,819,684	1.26
Nonlife Insurance — 0.05% (0.06%)			
179	Fairfax Financial	53,476	0.01
1,898	Intact Financial	186,051	0.04
		<hr/>	
		239,527	0.05
Life Insurance — 0.20% (0.25%)			
3,746	Great-West Lifeco	83,829	0.02
1,888	iA Financial	79,187	0.02
19,227	Manulife Financial	276,239	0.06
6,434	Power Corporation of Canada	154,365	0.03
8,528	Sun Life Financial	325,438	0.07
		<hr/>	
		919,058	0.20
Real Estate Investment Trusts — 0.03% (0.02%)			
1,241	Canadian Apartment Properties REIT	42,774	0.01
4,029	Choice Properties REIT	33,825	0.01
4,510	RioCan Real Estate Investment Trust	57,124	0.01
		<hr/>	
		133,723	0.03
Software & Computer Services — 0.38% (0.30%)			
2,107	CGI	134,737	0.03
66	Constellation Software	80,933	0.02
773	Lightspeed Commerce	57,849	0.01
2,370	Open Text	86,866	0.02
1,343	Shopify	1,349,170	0.29
904	TELUS International CDA	23,653	0.01
		<hr/>	
		1,733,208	0.38
Precious Metals and Mining — 0.11% (0.15%)			
1,820	Agnico Eagle Mines	70,164	0.02
3,742	B2Gold	9,309	—
9,498	Barrick Gold (Canadian Listing)	125,725	0.03
5	Franco-Nevada	481	—
5,922	Kinross Gold	23,324	—
1,212	Kirkland Lake Gold	37,757	0.01
425	Pan American Silver	7,329	—
8,514	Wheaton Precious Metals	237,750	0.05
		<hr/>	
		511,839	0.11
Oil, Gas and Coal — 0.19% (0.18%)			
537	AltaGas	7,847	—
1,005	Canadian Natural Resources (CAD)	26,823	0.01
3,531	Cenovus Energy	26,085	—
17,539	Enbridge (Canada)	519,199	0.11
35	Imperial Oil	805	—
3,460	Inter Pipeline	40,176	0.01
2,209	Pembina Pipeline	51,274	0.01
5,501	Suncor Energy	83,361	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Oil, Gas and Coal — (cont.)		
3,488	TC Energy	124,876	0.03
		<hr/>	
		880,446	0.19
	Telecommunications Service Providers — 0.21% (0.22%)		
11,430	BCE	421,865	0.09
2,190	Quebecor	38,928	0.01
3,097	Rogers Communications	107,576	0.02
3,650	Shaw Communications	78,448	0.02
20,601	Telus Corporation (Non Canadian)	333,187	0.07
		<hr/>	
		980,004	0.21
	Utilities — 0.00% (0.00%)		
554	Canadian Utilities	11,045	—
	Industrial Support Services — 0.08% (0.07%)		
1,085	GFL Environmental	30,349	0.01
315	Nuvei	26,592	—
1,845	Waste Connections	174,492	0.04
1,591	WSP Global	143,694	0.03
		<hr/>	
		375,127	0.08
	Retailers — 0.05% (0.08%)		
4,012	Dollarama	129,448	0.03
2,054	Ritchie Bros Auctioneers	94,562	0.02
		<hr/>	
		224,010	0.05
	Personal Care, Drug and Grocery Stores — 0.04% (0.05%)		
601	Empire	13,334	—
559	George Weston	44,472	0.01
3,729	Metro 'A'	133,395	0.03
		<hr/>	
		191,201	0.04
	Investment Banking and Brokerage Services — 0.14% (0.12%)		
14,972	Brookfield Asset Management	600,396	0.13
1,281	IGM Financial	33,824	0.01
524	Onex	27,558	—
		<hr/>	
		661,778	0.14
	CAYMAN ISLANDS — 0.16% (0.17%)		
	General Industrials — 0.04% (0.03%)		
40,500	CK Hutchison	200,400	0.04
	Automobiles & Parts — 0.02% (0.01%)		
33,000	Geely Automobile	70,093	0.02
8,000	Xinyi Glass	17,716	—
		<hr/>	
		87,809	0.02
	Beverages — 0.01% (0.01%)		
17,800	Budweiser Brewing	33,434	0.01
		<hr/>	

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Food Producers — 0.00% (0.01%)		
25,752	WH Group	13,613	—
	Pharmaceuticals & Biotechnology — 0.01% (0.01%)		
60,500	Sino Biopharmaceutical	37,226	0.01
	Travel & Leisure — 0.02% (0.04%)		
5,633	Melco Resorts & Entertainment ADR	42,079	0.01
1,200	MGM China	553	—
24,000	Sands China	36,530	0.01
4,000	Wynn Macau	2,480	—
		81,642	0.02
	Real Estate Investment & Services — 0.03% (0.03%)		
15,000	CK Asset	64,364	0.01
10,000	ESR Cayman	22,526	0.01
2,000	Shimao	2,713	—
9,000	Wharf Real Estate Investment	34,546	0.01
		124,149	0.03
	Software & Computer Services — 0.02% (0.01%)		
350	Sea ADR	82,836	0.02
	Technology Hardware & Equipment — 0.00% (0.01%)		
1,900	ASM Pacific Technology	15,582	—
	Retailers — 0.01% (0.01%)		
9,200	Chow Tai Fook Jewellery Group	13,057	—
2,095	Farfetch	57,377	0.01
		70,434	0.01
	CHANNEL ISLANDS — 0.37% (0.41%)		
	General Industrials — 0.02% (0.02%)		
11,137	Amcor	97,239	0.02
	Automobiles & Parts — 0.11% (0.11%)		
4,650	Aptiv	521,726	0.11
	Media — 0.05% (0.06%)		
22,246	WPP	222,415	0.05
	Software & Computer Services — 0.04% (0.04%)		
1,300	Amdocs	73,706	0.02
5,009	Clarivate	81,077	0.02
		154,783	0.04
	Precious Metals and Mining — 0.01% (0.05%)		
12,520	Glencore	43,989	0.01
	Industrial Support Services — 0.14% (0.13%)		
12,361	Experian	383,933	0.08

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Industrial Support Services — (cont.)		
2,720	Ferguson	283,288	0.06
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		667,221	0.14
	CURACAO — 0.05% (0.06%)		
	Oil, Gas and Coal — 0.05% (0.06%)		
10,764	Schlumberger	237,949	0.05
	DENMARK — 0.86% (0.71%)		
	Alternative Energy — 0.05% (0.12%)		
8,205	Vestas Wind Systems	246,800	0.05
	Industrial Transportation — 0.14% (0.03%)		
29	A.P. Moeller-Maersk 'B'	58,729	0.01
3,324	DSV PANALPINA	589,798	0.13
		<hr/>	
		648,527	0.14
	Beverages — 0.02% (0.02%)		
656	Carlsberg 'B'	79,747	0.02
	Pharmaceuticals & Biotechnology — 0.49% (0.39%)		
1,238	Chr Hansen	76,050	0.01
817	Genmab	263,874	0.06
365	H. Lundbeck	7,366	—
25,557	Novo Nordisk	1,838,704	0.40
1,531	Novozymes 'B'	78,427	0.02
		<hr/>	
		2,264,421	0.49
	Electricity — 0.05% (0.05%)		
2,427	Orsted	238,947	0.05
	Banks — 0.02% (0.02%)		
6,570	Danske Bank	82,639	0.02
	Nonlife Insurance — 0.01% (0.02%)		
4,388	Tryg	73,017	0.01
	Industrial — 0.01% (0.00%)		
20	A.P. Moeller-Maersk 'A'	38,550	0.01
	Medical Equipment and Services — 0.07% (0.06%)		
1,444	Ambu	31,921	0.01
1,263	Coloplast	146,896	0.03
1,219	Demant	45,780	0.01
1,766	GN Store Nord	91,363	0.02
		<hr/>	
		315,960	0.07
	FAROE ISLANDS — 0.00% (0.00%)		
	Food Producers — 0.00% (0.00%)		
339	Bakkafrost P/F	20,778	—

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	FINLAND — 0.42% (0.44%)		
	General Industrials — 0.01% (0.00%)		
793	Huhtamaki	26,643	0.01
	Industrial Engineering — 0.05% (0.08%)		
2,922	Kone	152,657	0.03
3,565	Metso Outotec	24,213	0.01
7,429	Wartsila	66,389	0.01
		243,259	0.05
	Pharmaceuticals & Biotechnology — 0.01% (0.01%)		
1,313	Orion	38,540	0.01
	Electricity — 0.02% (0.02%)		
3,393	Fortum	77,262	0.02
	Banks — 0.09% (0.11%)		
41,939	Nordea Bank Abp	402,392	0.09
	Nonlife Insurance — 0.06% (0.05%)		
6,976	Sampo	257,097	0.06
	Technology Hardware & Equipment — 0.07% (0.06%)		
75,448	Nokia	308,433	0.07
	Industrial Materials — 0.04% (0.05%)		
5,812	Stora Enso	72,265	0.01
5,199	UPM-Kymmene	136,702	0.03
		208,967	0.04
	Oil, Gas and Coal — 0.02% (0.02%)		
2,822	Neste	117,122	0.02
	Telecommunications Service Providers — 0.03% (0.02%)		
3,041	Elisa	141,105	0.03
	Personal Care, Drug and Grocery Stores — 0.02% (0.02%)		
3,669	Kesko	94,171	0.02
	FRANCE — 2.46% (2.68%)		
	Chemicals — 0.03% (0.03%)		
986	Air Liquide	117,971	0.03
	Construction & Materials — 0.09% (0.16%)		
1,008	Bouygues	31,121	0.01
905	Compagnie de Saint-Gobain	45,368	0.01
4,162	Vinci	321,940	0.07
		398,429	0.09
	Electronic & Electrical Equipment — 0.28% (0.27%)		
3,619	Legrand	287,028	0.06

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Electronic & Electrical Equipment — (cont.)		
8,125	Schneider Electric	1,000,329	0.22
		<hr/>	
		1,287,357	0.28
	Industrial Transportation — 0.01% (0.01%)		
263	Aéroports de Paris	24,588	0.01
4,355	Bolloré	18,696	—
		<hr/>	
		43,284	0.01
	Automobiles & Parts — 0.02% (0.03%)		
987	Compagnie Generale des Etablissements Michelin	112,120	0.02
	Beverages — 0.10% (0.07%)		
2,879	Pernod Ricard	472,137	0.10
	Food Producers — 0.07% (0.08%)		
6,490	Danone	329,249	0.07
	Personal Goods — 0.61% (0.58%)		
426	Hermès International	438,531	0.10
2,681	L'Oréal	829,687	0.18
2,881	LVMH Moët Hennessy Louis Vuitton	1,539,068	0.33
		<hr/>	
		2,807,286	0.61
	Pharmaceuticals & Biotechnology — 0.21% (0.26%)		
13,434	Sanofi	961,346	0.21
	Media — 0.02% (0.05%)		
8,269	Vivendi	77,306	0.02
	Travel & Leisure — 0.02% (0.03%)		
1,207	Sodexo	79,342	0.02
	Electricity — 0.00% (0.01%)		
2,078	Électricité de France	19,365	—
	Banks — 0.12% (0.25%)		
9,942	BNP Paribas	472,083	0.10
7,640	Crédit Agricole	78,358	0.02
831	Société Générale	19,430	—
		<hr/>	
		569,871	0.12
	Nonlife Insurance — 0.17% (0.20%)		
37,796	AXA	779,779	0.17
	Software & Computer Services — 0.15% (0.13%)		
2,425	Capgemini	372,887	0.08
8,355	Dassault Systèmes	325,149	0.07
		<hr/>	
		698,036	0.15

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Personal Care, Drug and Grocery Stores — 0.01% (0.02%)		
5,285	Carrefour	70,708	0.01
	Medical Equipment and Services — 0.10% (0.08%)		
303	BioMerieux	25,781	—
2,607	EssilorLuxottica	373,207	0.08
182	Sartorius Stedim Biotech	75,770	0.02
		474,758	0.10
	Industrial Support Services — 0.10% (0.09%)		
664	Teleperformance	195,189	0.04
4,769	Worldline	271,895	0.06
		467,084	0.10
	Retailers — 0.13% (0.13%)		
1,152	Kering	610,266	0.13
	Gas, Water and Multi-utilities — 0.03% (0.04%)		
15,201	Engie	147,861	0.03
	Telecommunications Service Providers — 0.04% (0.05%)		
22,866	Orange	182,964	0.04
	Oil, Gas and Coal — 0.12% (0.10%)		
15,145	TotalEnergies	532,914	0.12
	Industrial — 0.02% (0.00%)		
3,936	Alstom	110,561	0.02
	Investment Banking and Brokerage Services — 0.01% (0.01%)		
437	Amundi	27,431	0.01
	GERMANY — 2.45% (2.90%)		
	Chemicals — 0.11% (0.17%)		
6,484	BASF	365,439	0.08
562	Covestro	28,733	—
1,282	Evonik Industries	29,963	0.01
1,060	Symrise	103,380	0.02
		527,515	0.11
	Construction & Materials — 0.00% (0.00%)		
14	HeidelbergCement	778	—
	General Industrials — 0.23% (0.35%)		
8,099	Siemens	990,725	0.22
2,901	Siemens Energy	58,181	0.01
		1,048,906	0.23
	Industrial Engineering — 0.01% (0.01%)		
614	Knorr-Bremse	49,204	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Industrial Transportation — 0.06% (0.08%)		
6,089	Deutsche Post	286,408	0.06
	Automobiles & Parts — 0.26% (0.34%)		
4,108	Bayerische Motoren Werke	292,771	0.06
534	Bayerische Motoren Werke (Preference Shares)	30,353	0.01
938	Continental	76,216	0.02
11,692	Daimler NPV	775,202	0.17
188	Vitesco Technologies Group	8,052	—
		1,182,594	0.26
	Household Goods & Home Construction — 0.04% (0.06%)		
913	Henkel	58,447	0.01
2,136	Henkel (Preference Shares)	147,164	0.03
		205,611	0.04
	Personal Goods — 0.18% (0.18%)		
2,902	adidas	681,882	0.15
1,986	Beiersdorf	160,720	0.03
		842,602	0.18
	Pharmaceuticals & Biotechnology — 0.13% (0.22%)		
10,634	Bayer	429,328	0.09
974	Merck KGaA	156,842	0.04
		586,170	0.13
	Banks — 0.04% (0.04%)		
18,637	Deutsche Bank	177,183	0.04
	Nonlife Insurance — 0.30% (0.37%)		
4,962	Allianz	829,468	0.18
565	Hannover Rueck	73,625	0.02
2,162	Muenchener Rueckversicherungs-Gesellschaft	440,661	0.10
518	Talanx	16,326	—
		1,360,080	0.30
	Real Estate Investment & Services — 0.08% (0.10%)		
3,162	Deutsche Wohnen	143,840	0.03
5,443	Vonovia	244,049	0.05
		387,889	0.08
	Software & Computer Services — 0.47% (0.45%)		
21,620	SAP	2,172,092	0.47
	Technology Hardware & Equipment — 0.10% (0.12%)		
15,159	Infineon Technologies	461,699	0.10
	Investment Banking and Brokerage Services — 0.06% (0.06%)		
2,246	Deutsche Boerse	270,674	0.06
	Medical Equipment and Services — 0.11% (0.09%)		
2,981	Fresenius	106,162	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Medical Equipment and Services — (cont.)			
1,588	Fresenius Medical Care	82,991	0.02
483	Sartorius	228,765	0.05
1,757	Siemens Healthineers	85,029	0.02
		<hr/>	
		502,947	0.11
		<hr/>	
Gas, Water and Multi-utilities — 0.00% (0.05%)			
94	E.ON	854	—
28	RWE	735	—
		<hr/>	
		1,589	—
		<hr/>	
Telecommunications Service Providers — 0.16% (0.15%)			
47,485	Deutsche Telekom	711,601	0.15
9,267	Telefonica Deutschland	19,549	0.01
		<hr/>	
		731,150	0.16
		<hr/>	
Retailers — 0.08% (0.06%)			
1,593	Delivery Hero	151,735	0.03
3,481	Zalando	237,198	0.05
		<hr/>	
		388,933	0.08
		<hr/>	
Pharmaceuticals & Biotechnology — 0.03% (0.00%)			
639	BioNTech ADR	128,100	0.03
		<hr/>	
HONG KONG — 0.64% (0.77%)			
General Industrials — 0.01% (0.00%)			
11,000	Fosun International	9,890	—
8,500	Swire Pacific 'A'	37,485	0.01
		<hr/>	
		47,375	0.01
		<hr/>	
Household Goods & Home Construction — 0.05% (0.03%)			
14,500	Techtronic Industries	214,070	0.05
		<hr/>	
Pharmaceuticals & Biotechnology — 0.01% (0.00%)			
27,600	CSPC Pharmaceutical	24,527	0.01
		<hr/>	
Travel & Leisure — 0.02% (0.02%)			
8,000	Galaxy Entertainment Group	30,441	0.01
12,597	MTR	50,393	0.01
12,000	SJM	6,058	—
		<hr/>	
		86,892	0.02
		<hr/>	
Electricity — 0.00% (0.02%)			
3,500	HK Electric Investments & HK Electric Investments	2,574	—
1,500	Power Assets	6,529	—
		<hr/>	
		9,103	—
		<hr/>	
Banks — 0.02% (0.04%)			
1,048	Bank of East Asia	1,254	—

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Banks — (cont.)		
8,100	Hang Seng Bank	103,074	0.02
		<hr/>	
		104,328	0.02
	<hr/>		
	Life Insurance — 0.30% (0.39%)		
159,600	AIA Group	1,366,625	0.30
	<hr/>		
	Real Estate Investment & Services — 0.04% (0.04%)		
15,000	Hang Lung Properties	25,374	0.01
12,250	New World Development	37,045	0.01
22,792	Sino Land	22,751	—
7,500	Sun Hung Kai Properties	69,579	0.01
9,600	Swire Properties	17,849	—
11,000	Wharf	26,979	0.01
	<hr/>		
		199,577	0.04
	<hr/>		
	Real Estate Investment Trusts — 0.03% (0.02%)		
21,932	Link REIT	139,440	0.03
	<hr/>		
	Technology Hardware & Equipment — 0.00% (0.00%)		
1,000	BYD Electronic International	2,615	—
	<hr/>		
	Retailers — 0.00% (0.00%)		
4,000	Sun Art Retail Group	1,372	—
	<hr/>		
	Investment Banking and Brokerage Services — 0.15% (0.15%)		
15,122	Hong Kong Exchanges & Clearing	690,501	0.15
	<hr/>		
	Telecommunications Service Providers — 0.01% (0.01%)		
42,000	HKT Trust & HKT	42,565	0.01
	<hr/>		
	Gas, Water and Multi-utilities — 0.00% (0.02%)		
141	Hong Kong & China Gas	158	—
	<hr/>		
	Medical Equipment and Services — 0.00% (0.03%)		
17,000	China Evergrande New Energy Vehicle Group	4,890	—
	<hr/>		
	ISLE OF MAN — 0.03% (0.03%)		
	Travel & Leisure — 0.03% (0.03%)		
5,574	Entain	119,284	0.03
	<hr/>		
	ITALY — 0.56% (0.59%)		
	Electronic & Electrical Equipment — 0.01% (0.01%)		
2,524	Prismian	66,149	0.01
	<hr/>		
	Industrial Transportation — 0.03% (0.02%)		
8,957	Atlantia	125,723	0.03
	<hr/>		
	Automobiles & Parts — 0.00% (0.00%)		
189	Pirelli & C.	820	—
	<hr/>		
	Personal Goods — 0.04% (0.04%)		
4,111	Moncler	186,727	0.04

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
3,700	Personal Goods — (cont.) PRADA	15,172	—
		<hr/>	<hr/>
		201,899	0.04
	Pharmaceuticals & Biotechnology — 0.01% (0.01%)		
1,218	Recordati Industria Chimica e Farmaceutica	52,278	0.01
	Electricity — 0.10% (0.13%)		
63,915	Enel	366,432	0.08
18,376	Terna - Rete Elettrica Nazionale	97,551	0.02
		<hr/>	<hr/>
		463,983	0.10
	Banks — 0.19% (0.20%)		
8,108	Banca Fineco	109,591	0.03
240,836	Intesa Sanpaolo	507,016	0.11
24,623	UniCredit	242,386	0.05
		<hr/>	<hr/>
		858,993	0.19
	Nonlife Insurance — 0.05% (0.06%)		
13,888	Assicurazioni Generali	218,625	0.05
	Life Insurance — 0.02% (0.01%)		
9,776	Poste Italiane	99,628	0.02
	Utilities — 0.01% (0.00%)		
9,250	A2A	14,116	0.01
3,623	Hera	11,046	—
		<hr/>	<hr/>
		25,162	0.01
	Oil, Gas and Coal — 0.03% (0.03%)		
3,378	Eni	33,194	0.01
20,334	Snam	83,624	0.02
		<hr/>	<hr/>
		116,818	0.03
	Medical Equipment and Services — 0.01% (0.02%)		
1,388	Amplifon	49,472	0.01
95	DiaSorin	14,861	—
		<hr/>	<hr/>
		64,333	0.01
	Telecommunications Service Providers — 0.02% (0.03%)		
3,081	Infrastrutture Wireless Italiane	25,669	—
90,048	Telecom Italia	27,167	0.01
149,312	Telecom Italia (RNC)	43,327	0.01
		<hr/>	<hr/>
		96,163	0.02
	Investment Banking and Brokerage Services — 0.02% (0.02%)		
11,214	Mediobanca	100,166	0.02
	Financials — 0.01% (0.00%)		
1,468	Banca Mediolanum	11,759	—

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Financials — (cont.)		
12,552	UnipolSai Assicurazioni	26,295	0.01
		<hr/>	
		38,054	0.01
	<hr/>		
	Industrial Support Services — 0.01% (0.01%)		
4,494	Nexi	63,118	0.01
		<hr/>	
	JAPAN — 7.48% (8.10%)		
	Chemicals — 0.24% (0.30%)		
8,900	Asahi Kasei	70,572	0.02
500	DIC	10,484	—
800	JSR	21,499	0.01
2,100	Kansai Paint	38,710	0.01
6,300	Mitsubishi Chemical	42,765	0.01
1,100	Mitsubishi Gas Chemical	16,153	—
2,500	Mitsui Chemicals	62,373	0.01
7,000	Nippon Paint	56,435	0.01
1,400	Nissan Chemical	60,662	0.01
900	Nitto Denko	47,596	0.01
4,500	Shin-Etsu Chemical	564,197	0.12
800	Showa Denko	14,492	—
16,200	Sumitomo Chemical	62,669	0.02
900	Teijin	9,519	—
8,400	Toray Industries	39,897	0.01
		<hr/>	
		1,118,023	0.24
		<hr/>	
	Industrial Metals & Mining — 0.02% (0.02%)		
5,900	NSK	29,753	0.01
1,600	Sumitomo Metal Mining	43,136	0.01
		<hr/>	
		72,889	0.02
		<hr/>	
	Construction & Materials — 0.09% (0.14%)		
700	AGC	26,847	0.01
1,200	Haseko	11,944	—
1,400	JGC	9,736	—
6,000	Kajima	57,331	0.01
4,600	Lixil	99,048	0.02
8,200	Obayashi	50,493	0.01
5,400	Shimizu	30,170	0.01
2,700	Taisei	64,407	0.01
1,900	TOTO	67,197	0.02
		<hr/>	
		417,173	0.09
		<hr/>	
	General Industrials — 0.02% (0.15%)		
100	Itochu	2,174	—
20	Sojitz	241	—
3,200	Toyota Tsusho	100,965	0.02
		<hr/>	
		103,380	0.02
		<hr/>	
	Electronic & Electrical Equipment — 0.79% (0.77%)		
1,400	Alps Alpine	11,315	—
2,300	Azbil	73,179	0.02
1,700	Fuji Electric	57,642	0.01
900	Hamamatsu Photonics	41,385	0.01
400	Hirose Electric	49,288	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Electronic & Electrical Equipment — (cont.)			
16,100	Hitachi	707,969	0.15
500	Ibiden	20,537	—
1,520	Keyence	670,108	0.15
2,800	Kyocera	130,037	0.03
3,200	MINEBEA MITSUMI	60,792	0.01
6,800	Murata Manufacturing	443,361	0.10
2,200	NGK Insulators	27,751	0.01
9,100	Nidec	748,746	0.16
4,100	Omron	301,980	0.07
1,300	Sharp	12,223	—
2,500	Shimadzu	81,367	0.02
800	Taiyo Yuden	34,982	0.01
4,200	TDK	112,591	0.02
4,200	Yokogawa Electric	54,568	0.01
		<hr/>	
		3,639,821	0.79
		<hr/>	
Industrial Engineering — 0.37% (0.38%)			
1,500	Daifuku	104,509	0.02
100	Disco	20,802	0.01
1,700	Ebara	62,493	0.01
3,400	FANUC	554,088	0.12
2,000	Hino Motors	13,935	—
1,000	Hitachi Construction Machinery	21,001	0.01
1,800	Isuzu Motors	17,581	—
13,900	Kubota	220,299	0.05
2,200	Kurita Water Industries	78,537	0.02
1,500	MISUMI	47,228	0.01
800	Miura	23,755	0.01
2,200	Nabtesco	61,969	0.01
700	SMC	324,766	0.07
500	THK	8,198	—
3,600	Yaskawa Electric	128,755	0.03
		<hr/>	
		1,687,916	0.37
		<hr/>	
Industrial Transportation — 0.04% (0.04%)			
400	Mitsui O.S.K. Lines	19,986	—
400	Nippon Express	20,437	—
300	Nippon Yusen	16,741	—
2,200	Park24	27,853	0.01
3,300	SG	69,633	0.02
2,400	Yamato	45,068	0.01
		<hr/>	
		199,718	0.04
		<hr/>	
Automobiles & Parts — 0.72% (0.84%)			
1,100	Aisin Seiki	29,634	0.01
7,800	Bridgestone	274,155	0.06
4,200	Denso	204,475	0.04
17,800	Honda Motor	407,956	0.09
2,300	JTEKT	14,910	—
600	Koito Manufacturing	26,794	0.01
2,900	Mazda Motor	18,762	—
2,500	NGK Spark Plug	29,047	0.01
19,800	Nissan Motor	73,745	0.02
600	Stanley Electric	11,215	—
4,900	Sumitomo Electric Industries	48,592	0.01
1,900	Suzuki Motor	62,961	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Automobiles & Parts — (cont.)			
1,100	Toyota Industries	67,005	0.02
150,500	Toyota Motor	1,997,276	0.43
2,100	Yamaha Motor	43,476	0.01
		<hr/>	
		3,310,003	0.72
		<hr/>	
Beverages — 0.08% (0.08%)			
4,800	Asahi	172,628	0.04
600	Coca-Cola Bottlers Japan	6,438	—
300	Ito En	14,731	—
9,900	Kirin	136,244	0.03
900	Suntory Beverage & Food	27,590	0.01
		<hr/>	
		357,631	0.08
		<hr/>	
Food Producers — 0.08% (0.08%)			
4,000	Ajinomoto	87,747	0.02
300	Calbee	5,417	—
1,300	Kikkoman	78,325	0.02
1,000	MEIJI	47,775	0.01
800	NH Foods	22,428	—
500	Nichirei	9,701	—
2,800	Nisshin Seifun	34,557	0.01
800	Nissin Foods	47,510	0.01
100	Toyo Suisan Kaisha	3,285	—
1,300	Yakult Honsha	48,738	0.01
		<hr/>	
		385,483	0.08
		<hr/>	
Household Goods & Home Construction — 0.09% (0.10%)			
4,500	Daiwa House Industry	111,556	0.03
1,500	Makita	61,013	0.01
300	Rinnai	24,365	0.01
5,000	Sekisui Chemical	63,900	0.01
8,500	Sekisui House	132,600	0.03
		<hr/>	
		393,434	0.09
		<hr/>	
Leisure Goods — 0.63% (0.73%)			
2,100	Bandai Namco	117,022	0.03
3,000	Casio Computer	36,946	0.01
400	Konami	18,633	—
3,300	Nexon	39,546	0.01
2,900	Nikon	24,034	—
1,550	Nintendo	553,538	0.12
19,700	Panasonic	181,176	0.04
1,200	Sega Sammy	12,676	—
400	Shimano	87,296	0.02
21,100	Sony	1,743,104	0.38
400	Square Enix	15,766	—
1,800	Yamaha	84,085	0.02
		<hr/>	
		2,913,822	0.63
		<hr/>	
Personal Goods — 0.23% (0.27%)			
8,600	Kao	379,711	0.08
300	Kose	26,615	0.01
2,000	Lion	23,994	—
400	Pigeon	6,901	—

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Personal Goods — (cont.)			
1,600	Pola Orbis	27,370	0.01
9,300	Shiseido	465,045	0.10
4,700	Unicharm	154,156	0.03
		<hr/>	
		1,083,792	0.23
		<hr/>	
Pharmaceuticals & Biotechnology — 0.61% (0.67%)			
1,800	Alfresa	20,006	—
31,600	Astellas Pharma	386,337	0.08
4,600	Chugai Pharmaceutical	125,206	0.03
31,600	Daiichi Sankyo	624,639	0.14
5,800	Eisai	323,088	0.07
200	Hisamitsu Pharmaceutical	5,627	—
100	Kobayashi Pharmaceutical	5,852	—
2,900	Kyowa Kirin	77,356	0.02
2,200	MediPal	30,729	0.01
300	Nippon Shinyaku	18,473	—
4,300	Ono Pharmaceutical	72,829	0.02
4,100	Otsuka Holdings	130,232	0.03
700	PeptiDream	16,884	—
3,800	Santen Pharmaceutical	39,738	0.01
3,900	Shionogi	198,047	0.04
1,700	Sumitomo Dainippon Pharma	22,527	0.01
400	Suzuken ADR	8,679	—
28,700	Takeda Pharmaceutical	704,240	0.15
		<hr/>	
		2,810,489	0.61
		<hr/>	
Media — 0.04% (0.05%)			
3,600	CyberAgent	51,693	0.01
1,500	Dai Nippon Printing	26,953	0.01
3,500	Dentsu	99,864	0.02
1,200	Hakuhodo DY	15,376	—
100	Toho	3,490	—
		<hr/>	
		197,376	0.04
		<hr/>	
Travel & Leisure — 0.25% (0.19%)			
700	ANA	13,493	—
1,140	Central Japan Railway	135,025	0.03
3,700	East Japan Railway	192,187	0.04
1,700	Hankyu Hanshin	39,763	0.01
800	Japan Airlines	14,126	—
900	Keihan	19,200	0.01
1,200	Keikyu	11,132	—
500	Keisei Electric Railway	12,292	—
900	Kintetsu	22,514	0.01
1,600	Kyushu Railway	28,612	0.01
1,600	McDonald's (Japan)	55,738	0.01
1,900	Nagoya Railroad	25,996	0.01
800	Odakyu Electric Railway	13,743	—
3,400	Oriental Land	408,121	0.09
700	Tobu Railway	13,981	—
8,600	Tokyu	94,956	0.02
1,000	West Japan Railway	37,398	0.01
		<hr/>	
		1,138,277	0.25
		<hr/>	

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Electricity — 0.01% (0.02%)		
400	Chubu Electric Power	3,505	—
3,200	Kansai Electric Power	23,017	0.01
200	Kyushu Electric Power	1,124	—
2,500	Tohoku Electric Power	13,636	—
		<hr/>	
		41,282	0.01
	Banks — 0.38% (0.49%)		
3,700	Chiba Bank	17,873	—
7,900	Concordia Financial Group	23,117	0.01
900	Fukuoka Financial	12,004	—
4,800	Japan Post Bank	30,513	0.01
6,300	Mebuki Financial	10,242	—
160,900	Mitsubishi UFJ Financial	702,298	0.15
39,880	Mizuho Financial	419,162	0.09
38,000	Resona	113,139	0.03
3,100	Shinsei Bank	38,527	0.01
2,000	Shizuoka Bank	12,209	—
12,500	Sumitomo Mitsui Financial	327,046	0.07
2,000	Sumitomo Mitsui Trust	51,133	0.01
		<hr/>	
		1,757,263	0.38
	Nonlife Insurance — 0.16% (0.18%)		
7,100	MS&AD Insurance Group	176,905	0.04
7,200	Sompo	233,144	0.05
8,800	Tokio Marine	351,345	0.07
		<hr/>	
		761,394	0.16
	Life Insurance — 0.09% (0.11%)		
21,200	Dai-ichi Life	347,882	0.07
2,600	Japan Post Insurance	35,108	0.01
2,800	T&D	28,761	0.01
		<hr/>	
		411,751	0.09
	Real Estate Investment & Services — 0.13% (0.12%)		
500	Daito Trust Construction	43,164	0.01
3,700	Hulic	30,615	0.01
15,500	Mitsubishi Estate	182,815	0.04
8,800	Mitsui Fudosan	155,732	0.03
700	Nomura Real Estate	13,540	—
700	Open House	30,702	0.01
2,900	Sumitomo Realty & Development	78,588	0.02
9,700	Tokyu Fudosan	44,347	0.01
		<hr/>	
		579,503	0.13
	Real Estate Investment Trusts — 0.12% (0.06%)		
13	Advance Residence Investment	31,183	0.01
10	Daiwa House REIT Investment	21,598	0.01
52	GLP J-REIT	63,074	0.01
60	Japan Metropolitan Fund Investment	42,640	0.01
10	Nippon Building Fund	48,041	0.01
60	Nippon Prologis REIT	147,507	0.03
59	Nomura Real Estate Master Fund	62,795	0.01
82	ORIX JREIT	105,231	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Real Estate Investment Trusts — (cont.)			
33	United Urban Investment	32,933	0.01
		<hr/>	
		555,002	0.12
		<hr/>	
Software & Computer Services — 0.14% (0.14%)			
1,000	Capcom	20,570	0.01
600	Itochu Techno-Solutions	14,472	—
300	Mercari	12,242	—
5,100	Nomura Research Institute	140,101	0.03
8,600	NTT Data	123,489	0.03
300	OBIC	42,441	0.01
300	Oracle Japan	19,508	0.01
200	Otsuka	7,604	—
1,200	SCSK	18,808	—
2,600	TIS	52,619	0.01
1,400	Trend Micro	57,689	0.01
32,300	Z Holdings	153,564	0.03
		<hr/>	
		663,107	0.14
		<hr/>	
Technology Hardware & Equipment — 0.49% (0.47%)			
3,500	Advantest	232,706	0.05
3,000	Brother Industries	49,049	0.01
9,300	Canon	168,838	0.04
3,800	FUJIFILM	242,642	0.05
2,400	Fujitsu	323,121	0.07
300	Lasertec	50,821	0.01
4,100	NEC	164,865	0.04
5,700	Renesas Electronics	52,611	0.01
400	Rohm	28,214	0.01
400	SCREEN	25,480	—
3,500	Seiko Epson	52,440	0.01
2,600	Tokyo Electron	856,745	0.19
		<hr/>	
		2,247,532	0.49
		<hr/>	
Gas, Water and Multi-utilities — 0.02% (0.03%)			
1,200	Osaka Gas	16,315	0.01
400	Toho Gas	12,926	—
3,300	Tokyo Gas	45,491	0.01
		<hr/>	
		74,732	0.02
		<hr/>	
Retailers — 0.27% (0.20%)			
800	Benesse	13,414	—
1,280	Fast Retailing	699,686	0.15
2,000	Isetan Mitsukoshi	11,214	—
5,100	J Front Retailing	36,717	0.01
1,900	Kakaku.com	45,639	0.01
5,100	Marui	73,502	0.02
2,700	MonotaRO	45,201	0.01
500	Nitori	73,339	0.02
4,200	Pan Pacific International	64,517	0.01
16,700	Rakuten	119,677	0.03
3,400	Ryohin Keikaku	56,379	0.01
1,700	USS	21,568	—

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Retailers — (cont.)		
1,800	Yamada	5,614	—
		<hr/>	
		1,266,467	0.27
	Telecommunications Service Providers — 0.46% (0.55%)		
16,700	KDDI	409,008	0.09
32,000	Nippon Telegraph & Telephone	655,053	0.14
27,500	SoftBank	276,268	0.06
17,700	SoftBank Group	761,062	0.17
		<hr/>	
		2,101,391	0.46
	Oil, Gas and Coal — 0.00% (0.01%)		
1,700	Inpex	9,870	—
	Industrial Support Services — 0.34% (0.37%)		
100	Mitsubishi	2,346	—
2,600	Persol	48,461	0.01
28,800	Recruit	1,305,414	0.28
3,800	Secom	204,290	0.04
100	Sohgo Security Services	3,338	—
2,200	Toppan Printing	27,736	0.01
		<hr/>	
		1,591,585	0.34
	Investment Banking and Brokerage Services — 0.17% (0.17%)		
1,500	AEON Financial Service	14,233	—
17,600	Daiwa Securities	76,295	0.02
6,500	Japan Exchange	119,666	0.02
4,100	Mitsubishi UFJ Lease & Finance	15,997	—
1,800	Nihon M&A Center	39,235	0.01
60,300	Nomura	221,506	0.05
18,800	ORIX	262,654	0.06
2,800	SBI	51,205	0.01
		<hr/>	
		800,791	0.17
	Medical Equipment and Services — 0.33% (0.28%)		
2,000	Asahi Intecc	40,742	0.01
3,300	Hoya	382,541	0.08
6,600	M3	349,959	0.08
13,000	Olympus	211,253	0.05
2,200	Systemex	202,767	0.04
9,500	Terumo	333,150	0.07
		<hr/>	
		1,520,412	0.33
	Personal Care, Drug and Grocery Stores — 0.06% (0.09%)		
12,100	Aeon	236,050	0.05
700	Matsumotokiyoshi	23,364	—
1,300	Welcia	34,504	0.01
		<hr/>	
		293,918	0.06
	Industrial Materials — 0.01% (0.00%)		
7,400	Oji	27,694	0.01
		<hr/>	

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	LIBERIA — 0.01% (0.01%)		
	Travel & Leisure — 0.01% (0.01%)		
845	Royal Caribbean Cruises	55,738	0.01
	LUXEMBOURG — 0.08% (0.10%)		
	Industrial Transportation — 0.01% (0.00%)		
2,160	InPost	26,656	0.01
	Media — 0.04% (0.07%)		
1,266	Spotify Technology	206,149	0.04
	Telecommunications Service Providers — 0.01% (0.01%)		
1,267	Millicom International Cellular	34,035	0.01
	Retailers — 0.00% (0.00%)		
2,080	Allegro.eu	22,562	—
	Medical Equipment and Services — 0.02% (0.02%)		
895	Eurofins Scientific	85,073	0.02
	NETHERLANDS — 1.90% (1.92%)		
	Chemicals — 0.05% (0.07%)		
2,364	Akzo Nobel	191,514	0.04
691	LyondellBasell Industries	49,209	0.01
		240,723	0.05
	Industrial Transportation — 0.01% (0.00%)		
885	AerCap	38,511	0.01
	Automobiles & Parts — 0.06% (0.11%)		
987	Ferrari	152,575	0.03
9,238	Stellantis	131,231	0.03
		283,806	0.06
	Beverages — 0.07% (0.06%)		
6,383	Davide Campari-Milano	67,024	0.02
913	Heineken	59,545	0.01
2,167	Heineken NV	169,522	0.04
424	JDE Peet's	9,407	—
		305,498	0.07
	Food Producers — 0.07% (0.06%)		
2,184	Koninklijke DSM	324,006	0.07
	Media — 0.10% (0.08%)		
5,958	Wolters Kluwer	469,465	0.10
	Banks — 0.13% (0.13%)		
5,845	ABN AMRO Bank	62,972	0.01
50,805	ING Groep	553,815	0.12
		616,787	0.13

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Life Insurance — 0.04% (0.04%)		
4,551	NN Group	176,797	0.04
	Software & Computer Services — 0.03% (0.04%)		
2,072	Prosus	123,686	0.03
	Technology Hardware & Equipment — 1.04% (0.98%)		
7,399	ASML	4,142,107	0.90
3,076	NXP Semiconductors	454,560	0.10
6,208	STMicroelectronics	200,600	0.04
		4,797,267	1.04
	Industrial Support Services — 0.11% (0.09%)		
192	Adyen	406,761	0.09
2,182	Randstad	109,272	0.02
		516,033	0.11
	Telecommunications Service Providers — 0.02% (0.03%)		
36,383	Koninklijke KPN	85,067	0.02
	Medical Equipment and Services — 0.10% (0.14%)		
14,225	Koninklijke Philips	473,039	0.10
	Personal Care, Drug and Grocery Stores — 0.04% (0.06%)		
7,794	Koninklijke Ahold Delhaize	193,181	0.04
	Retailers — 0.02% (0.02%)		
1,393	Just Eat Takeaway	75,553	0.02
	Investment Banking and Brokerage Services — 0.01% (0.01%)		
603	EXOR	37,306	0.01
	NEW ZEALAND — 0.18% (0.20%)		
	Construction & Materials — 0.00% (0.01%)		
6,758	Fletcher Building	24,782	—
	Industrial Transportation — 0.02% (0.03%)		
20,576	Auckland International Airport	81,030	0.02
386	Mainfreight	18,913	—
		99,943	0.02
	Food Producers — 0.01% (0.01%)		
14,247	a2 Milk	46,561	0.01
	Electricity — 0.02% (0.02%)		
9,154	Contact Energy	38,812	0.01
3,330	Mercury	10,900	—
20,987	Meridian Energy	52,809	0.01
		102,521	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Real Estate Investment Trusts — 0.00% (0.00%)		
8,824	Goodman Property Trust	10,380	—
	Software & Computer Services — 0.05% (0.05%)		
3,081	Xero	229,085	0.05
	Telecommunications Service Providers — 0.03% (0.03%)		
4,591	Chorus	15,450	—
44,924	Spark New Zealand	109,136	0.03
		124,586	0.03
	Investment Banking and Brokerage Services — 0.01% (0.00%)		
10,600	Infratil	42,937	0.01
	Medical Equipment and Services — 0.04% (0.05%)		
740	EBOS	13,265	—
8,163	Fisher & Paykel Healthcare	133,347	0.03
2,984	Ryman Healthcare	22,892	0.01
		169,504	0.04
	NORWAY — 0.28% (0.26%)		
	Alternative Energy — 0.01% (0.01%)		
9,218	NEL	10,252	—
1,054	Scatec	14,569	0.01
		24,821	0.01
	Chemicals — 0.01% (0.01%)		
1,509	Yara International	56,163	0.01
	Industrial Metals & Mining — 0.02% (0.01%)		
15,742	Norsk Hydro	87,224	0.02
	Industrial Engineering — 0.01% (0.02%)		
1,643	Tomra Systems	63,895	0.01
	Food Producers — 0.05% (0.04%)		
313	Austevoll Seafood	2,760	—
2,448	Leroy Seafood Group	15,100	—
5,684	Mowi	107,728	0.02
9,979	Orkla	68,002	0.02
542	Salmar	26,639	0.01
		220,229	0.05
	Banks — 0.07% (0.07%)		
18,118	DNB Bank	308,510	0.06
3,094	SpareBank 1 SR-Bank	31,930	0.01
		340,440	0.07
	Nonlife Insurance — 0.02% (0.02%)		
2,907	Gjensidige Forsikring	47,823	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Nonlife Insurance — (cont.)		
4,022	Storebrand	28,520	0.01
		<hr/>	
		76,343	0.02
	Real Estate Investment & Services — 0.01% (0.01%)		
1,534	Entra	24,312	0.01
	Software & Computer Services — 0.02% (0.02%)		
1,143	Schibsted 'A'	40,447	0.01
1,717	Schibsted 'B'	54,280	0.01
		<hr/>	
		94,727	0.02
	Technology Hardware & Equipment — 0.01% (0.00%)		
1,755	Nordic Semiconductor	39,379	0.01
	Investment Banking and Brokerage Services — 0.00% (0.00%)		
181	Aker 'A'	10,591	—
	Oil, Gas and Coal — 0.02% (0.02%)		
4,657	Equinor	87,572	0.02
1,411	TGS NOPEC Geophysical Co	11,097	—
		<hr/>	
		98,669	0.02
	Telecommunications Service Providers — 0.02% (0.02%)		
7,126	Telenor	89,162	0.02
	Consumer Services — 0.00% (0.00%)		
3,040	Kahoot!	16,138	—
	Retailers — 0.01% (0.01%)		
4,452	Adevinta 'B'	55,742	0.01
	PANAMA — 0.01% (0.01%)		
	Travel & Leisure — 0.01% (0.01%)		
2,250	Carnival Corporation	41,527	0.01
	PAPUA NEW GUINEA — 0.01% (0.00%)		
	Oil, Gas and Coal — 0.01% (0.00%)		
10,964	Oil Search	25,733	0.01
	POLAND — 0.05% (0.04%)		
	Leisure Goods — 0.00% (0.00%)		
231	CD Projekt	8,205	—
	Media — 0.00% (0.00%)		
1,790	Cyfrowy Polsat	11,805	—
	Banks — 0.02% (0.03%)		
1,971	Bank Pekao	37,981	0.01
6,989	Powszechna Kasa Oszczednosci Bank Polski	55,007	0.01
330	Santander Bank Polska	18,362	—
		<hr/>	
		111,350	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Nonlife Insurance — 0.01% (0.01%)		
5,512	Powszechny Zaklad Ubezpieczen	37,711	0.01
	Basic Materials — 0.01% (0.00%)		
659	KGHM Polska Miedz	19,233	0.01
	Financials — 0.01% (0.00%)		
324	mBank	24,696	0.01
	PORTUGAL — 0.03% (0.03%)		
	Electricity — 0.02% (0.02%)		
23,628	EDP - Energias de Portugal	91,952	0.02
	Personal Care, Drug and Grocery Stores — 0.00% (0.01%)		
1,255	Jeronimo Martins	18,629	—
	Oil, Gas and Coal — 0.01% (0.00%)		
4,155	Galp Energia	34,511	0.01
	SINGAPORE — 0.28% (0.31%)		
	Electronic & Electrical Equipment — 0.00% (0.01%)		
1,600	Venture	15,693	—
	Food Producers — 0.01% (0.01%)		
13,300	Wilmar International	30,506	0.01
	Travel & Leisure — 0.01% (0.01%)		
57,300	Genting Singapore	22,530	0.01
7,200	SATS	16,357	—
		38,887	0.01
	Banks — 0.16% (0.18%)		
22,231	DBS Group	367,982	0.08
29,803	Oversea-Chinese Banking	187,009	0.04
12,500	United Overseas Bank	176,258	0.04
		731,249	0.16
	Real Estate Investment & Services — 0.01% (0.02%)		
12,460	CapitaLand Investment	23,136	—
6,400	City Developments	24,151	0.01
1,700	UOL Group	6,359	—
		53,646	0.01
	Real Estate Investment Trusts — 0.03% (0.03%)		
17,463	Ascendas Real Estate Investment Trust	28,610	0.01
44,639	CapitaLand Integrated Commercial Trust	49,487	0.01
10,100	Keppel DC REIT	13,624	—
24,200	Mapletree Commercial Trust	27,225	0.01
6,615	Mapletree Industrial Trust	10,007	—
17,628	Mapletree Logistics Trust	19,543	—
17,300	Suntec Real Estate Investment Trust	13,321	—
		161,817	0.03

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Investment Banking and Brokerage Services — 0.01% (0.01%)		
8,600	Singapore Exchange	46,825	0.01
	Telecommunications Service Providers — 0.04% (0.04%)		
132,400	Singapore Telecommunications	177,871	0.04
	Industrial — 0.00% (0.00%)		
4,600	Yangzijiang Shipbuilding	3,467	—
	Oil, Gas and Coal — 0.01% (0.00%)		
15,500	Keppel	44,186	0.01
	SPAIN — 0.71% (0.73%)		
	Alternative Energy — 0.01% (0.02%)		
2,244	Siemens Gamesa Renewable Energy	42,440	0.01
	Construction & Materials — 0.02% (0.02%)		
1,424	ACS Actividades de Construccion y Servicios	28,693	0.01
2,775	Ferrovial	59,875	0.01
		88,568	0.02
	Industrial Transportation — 0.02% (0.01%)		
754	Aena	96,051	0.02
	Pharmaceuticals & Biotechnology — 0.01% (0.01%)		
1,533	Grifols	16,492	—
2,941	Grifols 'A'	52,236	0.01
		68,728	0.01
	Travel & Leisure — 0.00% (0.00%)		
3,255	International Consolidated Airlines Group	5,853	—
	Electricity — 0.12% (0.14%)		
2,132	EDP Renovaveis	38,765	0.01
2,247	Endesa	33,673	0.01
49,443	Iberdrola	371,661	0.08
6,215	Red Electrica	92,309	0.02
		536,408	0.12
	Banks — 0.24% (0.24%)		
69,066	Banco Bilbao Vizcaya Argentaria	340,295	0.07
233,854	Banco Santander (EUR)	630,769	0.14
55,209	CaixaBank	126,949	0.03
		1,098,013	0.24
	Nonlife Insurance — 0.01% (0.00%)		
21,019	Mapfre	34,081	0.01
	Software & Computer Services — 0.08% (0.09%)		
7,972	Amadeus IT Group	385,390	0.08

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Gas, Water and Multi-utilities — 0.01% (0.02%)		
2,865	Naturgy Energy Group	53,643	0.01
	Oil, Gas and Coal — 0.01% (0.02%)		
4,906	Repsol	47,114	0.01
	Telecommunications Service Providers — 0.09% (0.09%)		
4,153	Cellnex Telecom	189,777	0.04
63,927	Telefonica	222,032	0.05
		411,809	0.09
	Retailers — 0.09% (0.07%)		
14,234	Inditex	392,614	0.09
	SWEDEN — 1.13% (1.09%)		
	Construction & Materials — 0.11% (0.10%)		
11,109	Assa Abloy 'B'	239,166	0.05
19,046	Nibe Industrier	178,135	0.04
3,584	Skanska 'B'	66,890	0.02
1,506	Sweco	17,503	—
		501,694	0.11
	General Industrials — 0.03% (0.01%)		
4,563	Indutrade	94,187	0.02
1,710	Lifco	34,357	0.01
		128,544	0.03
	Industrial Engineering — 0.27% (0.28%)		
4,000	Alfa Laval	110,832	0.02
7,875	Atlas Copco 'A'	353,593	0.08
4,989	Atlas Copco 'B'	189,177	0.04
1,604	Beijer Ref	23,686	0.01
10,128	Epiroc 'A'	154,995	0.03
4,381	Epiroc 'B'	57,306	0.01
14,756	Sandvik	250,454	0.05
4,080	SKF 'B'	71,353	0.02
1,628	Trelleborg	25,760	0.01
		1,237,156	0.27
	Food Producers — 0.00% (0.01%)		
1,124	AAK	17,909	—
	Household Goods & Home Construction — 0.02% (0.03%)		
3,144	Electrolux	53,948	0.01
3,771	Husqvarna 'B'	33,405	0.01
		87,353	0.02
	Leisure Goods — 0.00% (0.01%)		
2,472	Embracer Group	17,660	—
	Personal Goods — 0.02% (0.03%)		
4,147	Essity	95,485	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Pharmaceuticals & Biotechnology — 0.01% (0.01%)		
2,665	Swedish Orphan Biovitrum	53,230	0.01
	Travel & Leisure — 0.02% (0.02%)		
992	Evolution Gaming	111,639	0.02
	Banks — 0.14% (0.13%)		
1,347	Avanza Bank	35,296	0.01
23,049	Skandinaviska Enskilda Banken 'A'	241,097	0.05
18,447	Svenska Handelsbanken 'A'	153,650	0.03
14,501	Swedbank 'A'	216,684	0.05
		646,727	0.14
	Real Estate Investment & Services — 0.03% (0.02%)		
2,699	Castellum	49,438	0.01
3,542	Fabege	40,029	0.01
622	Fastighets Balder	27,991	0.01
361	L E Lundbergföretagen	14,891	—
491	Sagax	11,471	—
989	Wallenstam	11,119	—
		154,939	0.03
	Software & Computer Services — 0.07% (0.05%)		
23,921	Hexagon	273,471	0.06
3,680	Sinch	53,596	0.01
		327,067	0.07
	Technology Hardware & Equipment — 0.06% (0.09%)		
34,303	Telefonaktiebolaget LM Ericsson 'B'	287,082	0.06
	Industrial Materials — 0.02% (0.02%)		
960	Holmen	31,493	0.01
5,258	Svenska Cellulosa 'B'	60,911	0.01
		92,404	0.02
	Investment Banking and Brokerage Services — 0.17% (0.15%)		
779	EQT	23,889	—
1,130	Industrivarden 'A'	26,859	0.01
1,556	Industrivarden 'C'	35,840	0.01
520	Investment Latour	11,995	—
9,057	Investor 'A'	145,273	0.03
28,378	Investor 'B'	453,451	0.10
3,380	Kinnevik 'B'	88,696	0.02
		786,003	0.17
	Medical Equipment and Services — 0.02% (0.02%)		
2,997	Elekta	25,094	0.01
1,796	Gefinge	53,574	0.01
		78,668	0.02
	Personal Care, Drug and Grocery Stores — 0.02% (0.02%)		
1,656	Axfood	29,409	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Personal Care, Drug and Grocery Stores — (cont.)		
1,439	ICA Gruppen	48,921	0.01
		<hr/>	
		78,330	0.02
	Industrial Support Services — 0.01% (0.01%)		
3,381	Securitas	39,624	0.01
	Telecommunications Service Providers — 0.05% (0.04%)		
7,512	Tele2	82,450	0.02
45,219	Telia Company	138,135	0.03
		<hr/>	
		220,585	0.05
	Precious Metals and Mining — 0.01% (0.01%)		
1,417	Boliden	33,729	0.01
	Oil, Gas and Coal — 0.01% (0.00%)		
1,633	Lundin Energy	44,474	0.01
	Retailers — 0.04% (0.03%)		
10,405	Hennes & Mauritz 'B'	158,592	0.04
	SWITZERLAND — 2.78% (2.85%)		
	Chemicals — 0.11% (0.08%)		
149	Givaudan	502,484	0.11
	Construction & Materials — 0.15% (0.16%)		
416	Geberit	227,395	0.05
5,462	LafargeHolcim	195,073	0.04
1,226	Sika	286,851	0.06
		<hr/>	
		709,319	0.15
	Electronic & Electrical Equipment — 0.08% (0.09%)		
3,654	TE Connectivity	376,554	0.08
	Industrial Engineering — 0.10% (0.15%)		
15,697	ABB	390,672	0.08
233	Schindler (Participating Certificate)	46,421	0.01
164	Schindler (Registered)	31,218	0.01
		<hr/>	
		468,311	0.10
	Industrial Transportation — 0.02% (0.02%)		
344	Kuehne + Nagel International	87,089	0.02
	Food Producers — 0.61% (0.54%)		
31,347	Nestlé	2,797,989	0.61
	Leisure Goods — 0.03% (0.03%)		
1,173	Garmin	138,475	0.03
	Personal Goods — 0.01% (0.01%)		
334	The Swatch Group	12,689	—

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Personal Goods — (cont.)		
185	The Swatch Group 'B'	36,022	0.01
		<hr/>	
		48,711	0.01
	Pharmaceuticals & Biotechnology — 1.09% (1.10%)		
397	Lonza Group	220,662	0.05
31,300	Novartis	1,904,566	0.41
470	Roche	142,696	0.03
10,135	Roche (Part Certified)	2,739,469	0.60
		<hr/>	
		5,007,393	1.09
	Nonlife Insurance — 0.28% (0.34%)		
2,992	Chubb	393,140	0.08
3,326	Swiss Re	210,930	0.05
2,285	Zurich Insurance Group	694,110	0.15
		<hr/>	
		1,298,180	0.28
	Telecommunications Service Providers — 0.04% (0.04%)		
441	Swisscom	188,805	0.04
	Investment Banking and Brokerage Services — 0.18% (0.20%)		
20,926	Credit Suisse Group	153,588	0.03
133	Partners Group	153,746	0.03
44,716	UBS	531,805	0.12
		<hr/>	
		839,139	0.18
	Industrial Support Services — 0.03% (0.04%)		
67	SGS	144,327	0.03
	Medical Equipment and Services — 0.05% (0.05%)		
3,484	Alcon	209,842	0.05
	UNITED STATES — 64.20% (62.86%)		
	Chemicals — 0.35% (0.42%)		
393	Air Products & Chemicals	75,833	0.02
884	Albemarle	148,379	0.03
554	Celanese	63,297	0.01
1,526	Dow	66,336	0.02
238	Eastman Chemical	18,312	—
3,215	Ecolab	508,705	0.11
1,547	FMC	107,127	0.02
3,710	International Flavors & Fragrances (US Listing)	371,977	0.08
2,298	PPG Industries	249,804	0.06
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		1,609,770	0.35
	Industrial Metals & Mining — 0.07% (0.10%)		
4,111	Fastenal	160,896	0.04
5,878	Freeport-McMoRan	145,636	0.03
149	Nucor	11,197	—
		<hr/>	
		317,729	0.07
	Construction & Materials — 0.35% (0.29%)		
1,068	AO Smith	50,205	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Construction & Materials — (cont.)			
15,301	Carrier Global	603,958	0.13
1,442	Fortune Brands Home & Security	98,626	0.02
178	Martin Marietta Materials	46,459	0.01
2,935	Masco	121,968	0.03
133	Mohawk Industries	17,968	—
2,764	Sherwin-Williams	580,993	0.13
772	Vulcan Materials	99,091	0.02
		<hr/>	
		1,619,268	0.35
General Industrials — 0.42% (0.44%)			
5,856	3M	787,359	0.17
3,174	Ball	212,189	0.05
1,771	Dover	209,950	0.05
4,608	DuPont de Nemours	237,125	0.05
2,967	Fortive	159,085	0.03
366	Packaging Corporation of America	38,285	0.01
967	Parker-Hannifin	206,836	0.04
2,579	WestRock	98,565	0.02
		<hr/>	
		1,949,394	0.42
Electronic & Electrical Equipment — 0.59% (0.52%)			
5,905	Agilent Technologies	709,713	0.15
2,539	AMETEK	239,520	0.05
3,739	Corning	103,318	0.02
5,445	Emerson Electric	387,235	0.09
2,754	Keysight Technologies	344,094	0.08
274	Mettler-Toledo International	289,817	0.06
3,178	Trimble	198,099	0.04
858	Waters	235,400	0.05
565	Zebra Technologies	220,899	0.05
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		2,728,095	0.59
Industrial Engineering — 0.80% (0.94%)			
3,560	Caterpillar	518,558	0.11
3,057	Deere & Company	784,200	0.17
473	Generac	143,375	0.03
3,893	Illinois Tool Works	615,637	0.13
2,731	Ingersoll Rand	104,171	0.02
3,690	Otis Worldwide	229,658	0.05
2,806	PACCAR	168,208	0.04
1,149	Rockwell Automation	252,864	0.06
241	Snap-on	38,459	0.01
2,410	Stanley Black & Decker	324,945	0.07
681	United Rentals	182,328	0.04
1,035	Westinghouse Air Brake Technologies	67,326	0.01
2,672	Xylem	253,395	0.06
		<hr/>	
		3,683,124	0.80
Industrial Transportation — 0.41% (0.41%)			
1,412	CH Robinson Worldwide	93,023	0.02
17,964	CSX	404,175	0.09
1,475	Expeditors International of Washington	133,959	0.03
766	FedEx	126,556	0.03
363	JB Hunt Transport Services	46,001	0.01
356	Kansas City Southern	72,272	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Industrial Transportation — (cont.)			
1,179	Norfolk Southern	213,935	0.05
320	Old Dominion Freight Line	70,203	0.01
2,609	Union Pacific	388,645	0.08
2,498	United Parcel Service	346,149	0.07
		<hr/>	
		1,894,918	0.41
		<hr/>	
Automobiles & Parts — 1.15% (1.22%)			
35,480	Ford Motor	373,737	0.08
14,976	General Motors	586,575	0.13
730	Genuine Parts	66,461	0.01
1,221	LKQ	46,366	0.01
7,285	Tesla	4,233,465	0.92
		<hr/>	
		5,306,604	1.15
		<hr/>	
Beverages — 1.08% (1.04%)			
331	Brown-Forman 'A'	15,570	—
3,706	Brown-Forman 'B'	186,585	0.04
59,779	Coca-Cola	2,350,717	0.51
1,376	Constellation Brands	219,060	0.05
7,072	Keurig Dr Pepper	180,938	0.04
2,048	Molson Coors Brewing	71,176	0.02
4,999	Monster Beverage	333,304	0.07
14,285	PepsiCo	1,615,374	0.35
		<hr/>	
		4,972,724	1.08
		<hr/>	
Food Producers — 0.54% (0.61%)			
2,140	Campbell Soup	67,516	0.02
5,634	Conagra Brands	143,144	0.03
8,416	Corteva	267,641	0.06
8,662	General Mills	390,418	0.09
1,795	Hershey	229,080	0.05
1,238	J.M. Smucker Company	111,691	0.02
3,281	Kellogg	158,349	0.03
7,258	Kraft Heinz	201,095	0.04
2,199	McCormick	135,067	0.03
15,012	Mondelez International	658,365	0.14
1,478	The Archer Daniels Midland	66,595	0.01
1,335	Tyson Foods	79,216	0.02
		<hr/>	
		2,508,177	0.54
		<hr/>	
Household Goods & Home Construction — 1.00% (0.91%)			
2,916	Church & Dwight	181,659	0.04
1,981	Clorox	246,278	0.05
3,328	DR Horton	212,609	0.05
2,055	Lennar	147,076	0.03
3	Lennar 'B'	178	—
3,855	Newell Brands	66,774	0.01
30	NVR	110,270	0.02
33,295	Procter & Gamble	3,505,231	0.76
2,247	PulteGroup	79,509	0.02
448	Whirlpool	69,444	0.02
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		4,619,028	1.00
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Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Leisure Goods — 0.24% (0.30%)			
8,293	Activision Blizzard	477,568	0.10
3,238	Electronic Arts	337,071	0.07
1,679	Hasbro	113,839	0.03
1,434	Take-Two Interactive Software	163,851	0.04
		<hr/>	
		1,092,329	0.24
Personal Goods — 0.94% (0.98%)			
10,562	Colgate-Palmolive	601,651	0.13
3,188	Estée Lauder	722,784	0.16
2,335	Kimberly-Clark	233,578	0.05
2,734	Lululemon Athletica	827,146	0.18
15,236	NIKE	1,660,301	0.36
5,656	VF	283,964	0.06
		<hr/>	
		4,329,424	0.94
Pharmaceuticals & Biotechnology — 3.92% (3.82%)			
25,047	AbbVie	2,041,589	0.44
8,123	Amgen	1,299,572	0.28
2,906	Biogen	617,761	0.13
1,450	BioMarin Pharmaceutical	82,995	0.02
33,415	Bristol-Myers Squibb	1,498,166	0.33
4,922	Cardinal Health	186,978	0.04
5,049	Elanco Animal Health	120,303	0.03
10,274	Eli Lilly	1,803,142	0.39
1,529	Exact Sciences	105,143	0.02
19,629	Gilead Sciences	1,034,561	0.22
2,682	Illumina	825,401	0.18
1,729	Incyte	89,102	0.02
41,040	Merck & Co	2,320,135	0.50
3,852	Moderna	1,084,006	0.24
4,364	Organon	108,966	0.02
65,744	Pfizer	2,137,088	0.46
1,365	Regeneron Pharmaceuticals	620,313	0.14
1,728	Seagen	213,108	0.05
3,577	Vertex Pharmaceuticals	488,051	0.11
10,416	Viatris	107,324	0.02
8,929	Zoetis	1,304,592	0.28
		<hr/>	
		18,088,296	3.92
Media — 2.12% (2.15%)			
1,295	Altice USA	19,030	—
776	Charter Communications 'A'	424,602	0.09
40,181	Comcast	1,694,216	0.37
1,519	Discovery 'A'	28,272	0.01
3,466	Discovery 'C'	61,835	0.01
958	DISH Network	31,447	0.01
2,817	Fox 'A'	84,904	0.02
1,723	Fox 'B'	48,045	0.01
230	Liberty Broadband 'A'	29,198	0.01
1,084	Liberty Broadband 'C'	140,818	0.03
953	Liberty Sirius Group 'A' ¹	33,608	0.01
1,133	Liberty Sirius Group 'C'	40,099	0.01
5,539	Netflix	2,518,015	0.54
3,434	Omnicom	186,927	0.04
517	Roku	117,015	0.02
9,937	Sirius XM	45,334	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Media — (cont.)		
5,365	The Trade Desk	271,902	0.06
10,029	Universal Music Group	197,690	0.04
10,818	ViacomCBS	318,269	0.07
748	ViacomCBS 'A'	23,793	—
27,344	Walt Disney	3,499,212	0.76
		<hr/>	
		9,814,231	2.12
	Travel & Leisure — 1.42% (1.39%)		
734	Airbnb	90,859	0.02
481	Booking	844,827	0.18
267	Chipotle Mexican Grill	366,182	0.08
1,021	Darden Restaurants	115,805	0.03
1,659	Delta Air Lines	52,673	0.01
277	Domino's Pizza	99,513	0.02
2,143	DraftKings	76,306	0.02
1,212	Expedia Group	148,482	0.03
2,515	Hilton Worldwide	248,860	0.05
4,251	Las Vegas Sands	115,416	0.03
1,329	Marriott International	148,068	0.03
10,436	McDonald's	1,893,042	0.41
3,093	MGM Resorts International	99,899	0.02
2,334	Peloton Interactive	147,168	0.03
1,093	Southwest Airlines	42,145	0.01
16,775	Starbucks	1,389,361	0.30
405	United Airlines	14,331	—
353	Vail Resorts	88,967	0.02
993	Wynn Resorts	61,162	0.01
1,784	Yum China	78,530	0.02
4,827	Yum! Brands	441,539	0.10
		<hr/>	
		6,563,135	1.42
	Electricity — 0.61% (0.74%)		
1,473	Alliant Energy	61,956	0.01
700	Avangrid	25,709	0.01
2,563	CMS Energy	113,886	0.02
1,707	Consolidated Edison	92,944	0.02
4,419	Dominion Energy	243,495	0.05
1,245	DTE Energy	104,602	0.02
3,594	Edison International	149,860	0.03
1,453	Entergy	108,540	0.02
1,161	Eversource Energy	54,474	0.01
3,403	Eversource Energy	207,176	0.05
7,113	Exelon	255,436	0.06
14,688	NextEra Energy	857,821	0.19
7,967	PG&E	56,618	0.01
501	Pinnacle West Capital	26,974	0.01
1,001	Public Service Enterprise	45,660	0.01
4,633	Southern	215,763	0.05
3,959	Xcel Energy	184,404	0.04
		<hr/>	
		2,805,318	0.61
	Banks — 3.37% (3.66%)		
128,157	Bank of America	4,090,794	0.89
32,645	Citigroup	1,723,243	0.37
5,303	Citizens Financial	187,998	0.04
4,742	Discover Financial Services	445,162	0.10

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Banks — (cont.)		
10,039	Fifth Third Bancorp	321,340	0.07
2,275	First Republic Bank	328,192	0.07
15,472	Huntington Bancshares	178,931	0.04
41,987	JPMorgan Chase & Company	5,148,823	1.11
14,654	KeyCorp	238,282	0.05
1,242	M&T Bank	141,332	0.03
5,067	PNC Financial Services	741,529	0.16
12,411	Regions Financial	198,495	0.04
619	SVB Financial Group	304,364	0.07
18,399	Truist Financial	810,864	0.18
15,811	US Bancorp	705,721	0.15
		<hr/>	
		15,565,070	3.37
		<hr/>	
	Nonlife Insurance — 0.77% (0.87%)		
221	Alleghany	104,255	0.02
4,511	Allstate	434,084	0.09
2,437	Arthur J Gallagher	274,496	0.06
1,644	Cincinnati Financial	143,259	0.03
2,579	Fidelity National Financial	88,616	0.02
6,778	Hartford Financial Services	360,156	0.08
2,655	Loews	107,791	0.02
96	Markel	86,672	0.02
7,271	Marsh & McLennan Companies	835,541	0.18
9,452	Progressive	643,595	0.14
3,574	Travelers	412,612	0.09
1,605	WR Berkley	88,022	0.02
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		3,579,099	0.77
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	Life Insurance — 0.26% (0.30%)		
8,346	Aflac	326,832	0.07
2,439	Globe Life	162,889	0.03
724	Jackson Financial ¹	9,579	—
5,411	Principal Financial	262,633	0.06
5,315	Prudential Financial	418,915	0.09
1,405	Unum	26,192	0.01
		<hr/>	
		1,207,040	0.26
		<hr/>	
	Real Estate Investment & Services — 0.15% (0.16%)		
5,424	CBRE	398,295	0.09
2,840	CoStar	180,464	0.04
212	Zillow 'A'	13,737	—
1,347	Zillow 'C'	85,743	0.02
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		678,239	0.15
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	Real Estate Investment Trusts — 1.41% (0.96%)		
1,325	Alexandria Real Estate Equities	190,634	0.04
2,492	American Tower	499,897	0.11
19,909	Annaly Capital Management	125,534	0.03
2,153	AvalonBay Communities	360,534	0.08
1,638	Boston Properties	134,498	0.03
3,946	Crown Castle International	512,463	0.11
1,752	Digital Realty Trust	190,815	0.04
4,180	Duke Realty	151,411	0.03
701	Equinix	419,446	0.09
5,128	Equity Residential	310,674	0.07

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Real Estate Investment Trusts — (cont.)			
750	Essex Property Trust	181,034	0.04
1,290	Extra Space Storage	164,478	0.03
7,796	Healthpeak Properties	196,339	0.04
10,147	Host Hotels & Resorts	125,327	0.03
4,191	Invitation Homes	121,062	0.03
2,955	Iron Mountain	97,503	0.02
953	Mid-America Apartment Communities	134,539	0.03
7,838	Prologis	741,152	0.16
1,237	Public Storage	277,269	0.06
5,062	Realty Income	247,045	0.05
673	SBA Communications	167,046	0.04
2,785	Simon Property	274,192	0.06
1,889	UDR	75,263	0.02
4,315	Ventas	178,643	0.04
4,714	Welltower	292,411	0.06
8,632	Weyerhaeuser	235,322	0.05
2,159	WP Carey	118,260	0.02
		6,522,791	1.41
Software & Computer Services — 13.52% (11.12%)			
5,399	Adobe Systems	2,326,931	0.50
2,156	Akamai Technologies	170,506	0.04
3,011	Alphabet 'A'	6,033,257	1.31
2,850	Alphabet 'C'	5,712,346	1.24
1,220	ANSYS	310,319	0.07
3,939	Autodesk	849,892	0.18
2,530	Cadence Design Systems	287,974	0.06
2,634	Cerner	139,589	0.03
1,073	Citrix Systems	85,614	0.02
4,679	Cognizant Technology Solutions	262,820	0.06
589	Coupa Software	94,879	0.02
1,456	CrowdStrike	263,064	0.06
689	Datadog	72,194	0.02
2,065	Dell Technologies	160,460	0.03
2,256	DocuSign	433,059	0.09
660	DoorDash	99,623	0.02
2,961	Dropbox	64,555	0.01
407	EPAM Systems	173,325	0.04
573	F5 Networks	86,164	0.02
23,186	Facebook	5,870,071	1.27
1,133	Fortinet	246,149	0.05
1,471	Gartner	336,910	0.07
16,589	Hewlett Packard Enterprise	176,836	0.04
272	IAC	26,120	0.01
11,220	International Business Machines	1,164,073	0.25
3,499	Intuit	1,425,322	0.31
2,315	IQVIA	419,484	0.09
2,058	Leidos	150,268	0.03
1,478	Match	168,955	0.04
118,950	Microsoft	25,273,289	5.47
8,629	NortonLifeLock	162,908	0.03
643	Okta	113,336	0.02
17,835	Oracle	1,196,938	0.26
12,058	Palantir Technologies	218,342	0.05
1,376	Palo Alto Networks	485,379	0.10
227	Paycom Software	83,815	0.02
5,930	Pinterest	224,390	0.05
581	RingCentral	91,388	0.02

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Software & Computer Services — (cont.)			
928	Roper Technologies	315,254	0.07
10,790	salesforce.com	2,174,729	0.47
1,961	ServiceNow	903,743	0.20
10,523	Snap	571,952	0.12
1,791	Snowflake	396,437	0.09
2,191	Splunk	232,111	0.05
1,057	SS&C Technologies	55,185	0.01
1,596	Synopsys	360,803	0.08
1,549	Twilio	359,658	0.08
6,754	Twitter	301,664	0.07
1,115	Unity Software	104,449	0.02
1,334	Veeva Systems	284,177	0.06
595	VeriSign	91,246	0.02
441	Vimeo	9,549	—
681	VMware	75,619	0.02
2,142	Workday	400,069	0.09
1,246	Zoom Video Communications	239,597	0.05
407	Zscaler	78,462	0.02
		62,415,248	13.52
Technology Hardware & Equipment — 9.93% (9.71%)			
20,801	Advanced Micro Devices	1,601,371	0.35
5,419	Analog Devices	683,782	0.15
231,456	Apple	24,607,597	5.33
13,332	Applied Materials	1,286,767	0.28
621	Arista Networks	160,514	0.03
3,578	Broadcom	1,302,497	0.28
437	CDW	60,299	0.01
44,179	Cisco Systems	1,824,446	0.40
19,619	HP	403,717	0.09
51,237	Intel	2,045,223	0.44
1,561	KLA	392,007	0.09
1,858	Lam Research	788,490	0.17
5,769	Marvell Technology	262,035	0.06
1,607	Microchip Technology	184,119	0.04
5,597	Micron Technology	297,029	0.06
2,226	Motorola Solutions	392,194	0.09
2,912	NetApp	196,315	0.04
33,223	NVIDIA	5,152,824	1.12
1,339	Qorvo	170,229	0.04
17,341	QUALCOMM	1,679,622	0.36
1,247	Skyworks Solutions	155,555	0.03
2,067	Teradyne	168,727	0.04
11,063	Texas Instruments	1,592,094	0.34
2,615	Western Digital	110,047	0.02
2,806	Xilinx	317,995	0.07
		45,835,495	9.93
Industrial Materials — 0.03% (0.01%)			
3,463	International Paper	146,915	0.03
Energy — 0.01% (0.00%)			
363	Enphase Energy	40,392	0.01
Medical Equipment and Services — 4.69% (4.47%)			
463	10X Genomics	50,698	0.01

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Medical Equipment and Services — (cont.)			
19,323	Abbott Laboratories	1,725,818	0.37
251	ABIOMED	61,889	0.01
867	Align Technology	436,475	0.09
5,392	Anthem	1,551,422	0.34
4,074	Baxter International	249,146	0.05
4,004	Becton Dickinson & Company	748,910	0.16
20,226	Boston Scientific	661,522	0.14
5,230	Centene	245,972	0.05
6,212	Cigna	948,032	0.21
525	Cooper Companies	164,613	0.04
6,754	Danaher	1,549,905	0.34
782	DaVita	70,250	0.01
1,743	DENTSPLY SIRONA	76,363	0.02
1,037	DexCom	422,023	0.09
7,676	Edwards Lifesciences	653,461	0.14
2,134	HCA Healthcare	399,762	0.09
1,202	Henry Schein	69,897	0.01
4,167	Hologic	233,133	0.05
2,053	Humana	603,678	0.13
963	IDEXX Laboratories	454,272	0.10
1,390	Intuitive Surgical	1,036,831	0.22
835	Laboratory Corporation of America	179,085	0.04
1,485	Quest Diagnostics	163,619	0.04
1,786	ResMed	355,292	0.08
4,551	Stryker	908,883	0.20
1,391	Teladoc Health	130,727	0.03
586	Teleflex	167,591	0.04
5,320	Thermo Fisher Scientific	2,314,824	0.50
14,859	UnitedHealth Group	4,413,003	0.96
152	Universal Health Services	16,111	—
958	West Pharmaceutical Services	311,282	0.07
2,400	Zimmer Biomet	266,661	0.06
		<hr/>	
		21,641,150	4.69
		<hr/>	
Oil, Gas and Coal — 0.36% (0.48%)			
5,799	Baker Hughes	106,426	0.02
1,152	Cheniere Energy	84,192	0.02
4,507	Chevron	343,262	0.07
3,676	ConocoPhillips	186,275	0.04
507	DT Midstream	17,297	—
1,462	EOG Resources	87,717	0.02
5,421	Halliburton	87,505	0.02
1,244	Hess	71,592	0.02
10,930	Kinder Morgan	136,701	0.03
1,599	Marathon Petroleum	73,589	0.02
1,050	Occidental Petroleum	23,032	—
1,699	ONEOK	73,818	0.02
1,149	Phillips 66	59,408	0.01
714	Pioneer Natural Resources	88,643	0.02
2,446	Valero Energy	127,049	0.03
4,509	Williams Companies	87,768	0.02
		<hr/>	
		1,654,274	0.36
		<hr/>	
Precious Metals and Mining — 0.04% (0.04%)			
4,919	Newmont	198,723	0.04

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Precious Metals and Mining — (cont.)			
164	Newmont Goldcorp	6,624	—
		<hr/>	
		205,347	0.04
		<hr/>	
Retailers — 5.24% (5.61%)			
485	Advance Auto Parts	76,489	0.02
4,634	Amazon.com	11,401,898	2.47
191	AutoZone	240,363	0.05
3,019	Best Buy	236,718	0.05
665	Burlington Stores	146,635	0.03
1,409	CarMax	137,759	0.03
268	Carvana	60,353	0.01
263	Chewy	13,415	—
763	Copart	80,271	0.02
2,513	Costco Wholesale	846,074	0.18
6,389	Coupang	132,088	0.03
1,761	Dollar General	280,090	0.06
1,327	Dollar Tree	95,692	0.02
13,799	eBay	718,279	0.16
2,856	Etsy	442,960	0.10
13,724	Home Depot	3,408,577	0.74
9,158	Lowe's	1,404,356	0.30
2,677	Lyft	104,574	0.02
445	MercadoLibre	544,346	0.12
523	O'Reilly Automotive	240,455	0.05
1,276	Rollins	34,237	0.01
3,323	Ross Stores	276,504	0.06
4,158	Target	717,660	0.16
14,813	TJX	746,996	0.16
1,157	Tractor Supply	175,938	0.04
10,489	Uber Technologies	344,459	0.07
721	Ulta Beauty	198,476	0.04
9,633	Walmart	1,006,711	0.22
555	Wayfair	109,098	0.02
		<hr/>	
		24,221,471	5.24
		<hr/>	
Telecommunications Service Providers — 0.71% (1.04%)			
64,992	AT&T	1,315,219	0.29
6,628	Lumen Technologies	62,344	0.01
2,666	T-Mobile US	252,905	0.05
41,057	Verizon Communications	1,656,229	0.36
		<hr/>	
		3,286,697	0.71
		<hr/>	
Gas, Water and Multi-utilities — 0.29% (0.29%)			
1,245	Ameren	75,713	0.02
3,066	American Water Works	389,354	0.08
435	Atmos Energy	28,587	0.01
2,122	CenterPoint Energy	39,227	0.01
5,150	Duke Energy	375,806	0.08
3,861	NiSource	69,484	0.01
2,790	Sempra (US Listing)	266,013	0.06
1,676	WEC Energy	110,453	0.02
		<hr/>	
		1,354,637	0.29
		<hr/>	
Investment Banking and Brokerage Services — 4.88% (5.19%)			
6,060	Ally Financial	232,186	0.05

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Investment Banking and Brokerage Services — (cont.)			
8,714	American Express	1,107,245	0.24
1,289	Ameriprise Financial	259,196	0.06
1,252	Apollo Global Management	58,168	0.01
10,934	Bank of New York Mellon	429,395	0.09
1,693	BlackRock	1,078,808	0.23
6,197	Blackstone	545,113	0.12
1,219	Broadridge Financial Solutions	153,454	0.03
5,505	Capital One Financial	679,156	0.15
811	Cboe Global Markets	75,725	0.02
15,333	Charles Schwab	855,454	0.19
4,025	CME	588,649	0.13
2,511	Franklin Resources	56,868	0.01
4,933	Goldman Sachs	1,403,877	0.30
76	Interactive Brokers	3,662	—
5,670	Intercontinental Exchange	493,961	0.11
15,049	Mastercard	3,953,900	0.86
2,974	Moody's	798,957	0.17
20,575	Morgan Stanley	1,521,089	0.33
913	MSCI	419,829	0.09
1,716	Nasdaq	251,000	0.06
2,738	Northern Trust	224,049	0.05
1,322	Raymond James Financial	91,923	0.02
822	Rocket Cos	9,921	—
5,279	S&P Global	1,691,254	0.37
1,453	SEI Investments	65,221	0.01
4,695	State Street	300,323	0.07
7,734	Synchrony Financial	288,637	0.06
3,226	T. Rowe Price	481,513	0.10
26,172	Visa	4,402,091	0.95
		<hr/>	
		22,520,624	4.88
		<hr/>	
Industrial Support Services — 1.86% (1.94%)			
5,878	Automatic Data Processing	888,513	0.19
761	Cintas	219,581	0.05
2,014	Equifax	384,678	0.08
8,223	Fidelity National Information Services	749,497	0.16
4,301	Fiserv	352,203	0.08
653	FleetCor Technologies	128,924	0.03
2,441	Global Payments	289,722	0.06
3,319	Paychex	281,440	0.06
14,690	PayPal	2,851,694	0.62
2,169	Republic Services	196,377	0.04
4,902	Square	867,345	0.19
2,151	TransUnion	182,206	0.04
1,967	Verisk Analytics	295,375	0.06
589	W.W. Grainger	175,876	0.04
5,915	Waste Management	666,290	0.14
4,468	Western Union	68,907	0.02
		<hr/>	
		8,598,628	1.86
		<hr/>	
Personal Care, Drug and Grocery Stores — 0.58% (0.73%)			
2,492	AmerisourceBergen	226,786	0.05
25,818	CVS Health	1,669,681	0.36
3,424	Kroger	104,113	0.02
2,465	McKesson	377,837	0.08

Legal & General Future World ESG Developed Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Personal Care, Drug and Grocery Stores — (cont.)		
8,850	Walgreens Boots Alliance	319,126	0.07
		<hr/>	
		2,697,543	0.58
		<hr/>	
	Technology — 0.09% (0.00%)		
1,562	Cloudflare	129,590	0.03
540	HubSpot	275,202	0.06
		<hr/>	
		404,792	0.09
		<hr/>	
	FUTURES CONTRACTS — -0.05% (0.00%)		
31	E-Mini S&P 500 Index Future Expiry December 2021	(185,373)	(0.04)
18	Euro STOXX 50 Index Future Expiry December 2021	(17,706)	(0.01)
4	TOPIX Future Expiry December 2021	(7,770)	—
		<hr/>	
		(210,849)	(0.05)
		<hr/>	
	Portfolio of investments^{1,2}	456,897,760	98.94
	Net other assets	4,875,448	1.06
	Total net assets	<hr/>	
		£461,773,208	100.00%
		<hr/>	

¹ All investments are admitted to an official stock exchange unless otherwise stated.

² Including investment liabilities.

Total purchases for the period: £114,083,206.

Total sales for the period: £22,688,409.

Legal & General Future World ESG Developed Index Fund

Financial Statements

Statement of Total Return for the period ended 30 September 2021

	30/09/21		30/09/20	
	£	£	£	£
Income				
Net capital gains		41,279,742		19,730,502
Revenue	3,645,630		1,333,514	
Expenses	(397,774)		(124,058)	
Interest payable and similar charges	(2,854)		(7,450)	
Net revenue before taxation	3,245,002		1,202,006	
Taxation	(441,642)		(150,826)	
Net revenue after taxation for the period		2,803,360		1,051,180
Total return before distributions		44,083,102		20,781,682
Distributions		(2,803,360)		(1,051,180)
Change in net assets attributable to Unitholders from investment activities		£41,279,742		£19,730,502

Balance Sheet as at 30 September 2021

	30/09/21	31/03/21
	£	£
ASSETS		
Fixed assets:		
Investments	457,108,609	324,637,311
Current assets:		
Debtors	6,801,046	5,449,153
Cash and bank balances	8,605,325	1,930,562
Total assets	472,514,980	332,017,026
LIABILITIES		
Investment liabilities	(210,849)	—
Creditors:		
Bank overdrafts	(2,331,599)	(2,925,037)
Distributions payable	(1,801,139)	(1,357,446)
Other creditors	(6,398,185)	(2,151,306)
Total liabilities	(10,741,772)	(6,433,789)
Net assets attributable to Unitholders	£461,773,208	£325,583,237

Statement of Change in Net Assets attributable to Unitholders for the period ended 30 September 2021

	30/09/21		30/09/20	
	£	£	£	£
Opening net assets attributable to Unitholders		325,583,237		29,960,976
Amounts received on issue of units	106,384,173		165,038,968	
Amounts paid on cancellation of units	(12,790,786)		(14,647,465)	
		93,593,387		150,391,503
Change in net assets attributable to Unitholders from investment activities		41,279,742		19,730,502
Retained distributions on accumulation units		1,316,842		322,862
Closing net assets attributable to Unitholders		£461,773,208		£200,405,843

The difference between the opening net assets and the comparative closing net assets is the movement in the second half of the year.

Legal & General Future World ESG Developed Index Fund

Notes to the Financial Statements

1. Statement of Compliance

The Financial Statements have been prepared in compliance with UK Financial Reporting Standard 102 (FRS 102) and in accordance with the Statement of Recommended Practice for UK Authorised Funds issued by the Investment Association in May 2014 (2014 SORP).

2. Accounting Policies

The accounting policies applied are consistent with the most recent annual Financial Statements.

(a) Basis of Preparation

The Financial Statements have been prepared on a going concern basis, under the historical cost convention as modified by the revaluation of certain financial assets and liabilities measured at fair value through profit or loss. In making this assessment, and in response to COVID-19, the Manager has considered, amongst other things, factors such as Sub-fund size, cash flows through the Sub-fund and Sub-fund liquidity in its assessment of the Sub-fund's ability to meet its liabilities as they fall due. Based on this assessment, the Manager deems the basis of preparation appropriate.

Legal & General Future World ESG Developed Index Fund

Sub-fund Information

Net Asset Values and Units in Issue

Class	Net Asset Value (£)	Units in Issue	Net Asset Value per Unit (p)
R-Class			
Distribution Units	51,509	71,744	71.80
Accumulation Units	2,317,376	3,127,324	74.10
I-Class			
Distribution Units	167,702,746	233,530,773	71.81
Accumulation Units	55,411,405	74,229,138	74.65
C-Class			
Distribution Units	67,023,268	100,186,459	66.90
Accumulation Units	95,535,092	140,350,656	68.07
L-Class			
Distribution Units	33,541,816	50,136,201	66.90
Accumulation Units	40,189,996	53,589,464	75.00

Past performance is not a guide to future performance.

The price of units and any income from them may go down as well as up.

Exchange rate changes may cause the value of any overseas investments to rise or fall.

Ongoing Charges Figures

	30 Sep 21	31 Mar 21
R-Class	0.55%	0.55%
I-Class	0.25%	0.25%
C-Class	0.18%	0.18%
L-Class	0.06%	0.06%

The Ongoing Charges Figure (OCF) is the ratio of the Sub-fund's total disclosable costs (excluding overdraft interest) to the average net assets of the Sub-fund.

The OCF is intended to provide a reliable figure which gives the most accurate measure of what it costs to invest in a fund and is calculated based on the last period's figures.

Distribution Information

R-Class

The distribution payable on 30 November 2021 is 0.3636p per unit for distribution units and 0.3727p per unit for accumulation units.

I-Class

The distribution payable on 30 November 2021 is 0.4677p per unit for distribution units and 0.4829p per unit for accumulation units.

C-Class

The distribution payable on 30 November 2021 is 0.4583p per unit for distribution units and 0.4631p per unit for accumulation units.

L-Class

The distribution payable on 30 November 2021 is 0.4974p per unit for distribution units and 0.5535p per unit for accumulation units.

Legal & General Future World ESG Developed Index Fund

Risk and Reward Profile



- The Risk and Reward Indicator table demonstrates where the Sub-fund ranks in terms of its potential risk and reward. The higher the rank the greater the potential reward but the greater the risk of losing money. It is not guaranteed to remain the same and may change over time. It is based on historical data and may not be a reliable indication of the future risk profile of the Sub-fund. The shaded area in the table above shows the Sub-fund's ranking on the Risk and Reward Indicator.
- The Sub-fund is in category six because it invests in company shares which are sensitive to variations in the stock market. The value of company shares can change substantially over short periods of time. Company shares are generally considered to be higher risk investments than bonds or cash.
- Even a fund in the lowest category is not a risk free investment.

Legal & General Future World ESG UK Index Fund

Manager's Investment Report

Investment Objective and Policy

The objective of the Sub-fund is to provide a combination of growth and income by tracking the performance of the Solactive L&G Enhanced ESG UK Index, the "Benchmark Index".

The Sub-fund invests at least 90% in assets that make up the Benchmark Index. The Benchmark Index is comprised of shares in companies that demonstrate good environmental, social and governance efforts and are incorporated or headquartered or which have their principal business activities in the UK. The Benchmark Index will exclude companies which are related to tobacco and arms. These exclusions include arms and tobacco manufacturers and any company that derives over 10% revenues from retail or supply of these products.

The Sub-fund may exclude shares of companies in the Benchmark Index in accordance with the Manager's climate impact pledge (the "Climate Impact Pledge").

The Sub-fund is a Replicating Fund as it replicates as closely as possible the constituents of the Benchmark Index by holding all, or substantially all, of the assets comprising the Benchmark Index in similar proportions to their weightings in the Benchmark Index.

The Sub-fund may also invest in shares in companies which are reasonably expected to become part of the Benchmark Index in the near future or are an alternative to a constituent of the Benchmark Index and collective investment schemes, including those managed or operated by the Manager or an associate of the Manager as well as money market instruments (such as treasury bills), cash and permitted deposits.

The Sub-fund may only use derivatives for Efficient Portfolio Management purposes.

A summary of the Manager's Climate Impact Pledge is available at: www.lgim.com/climate-impact-pledge.

Manager's Investment Report

During the period under review, the price of the R-Class accumulation units rose by 6.73%. Solactive, the Index compiler, calculates the benchmark Index at the end of the business day using closing prices, whereas the Sub-fund is valued using prevailing prices at 12 noon. Therefore, for tracking purposes, the Sub-fund has been revalued using closing prices. On this basis, over the review period the Sub-fund rose by 5.32%, on a capital only basis with the Benchmark Index rise of 5.29% on a capital only basis (Source: Rimes), producing a tracking difference of +0.03%.

Past performance is not a guide to future performance.

The value of investments and any income from them may go down as well as up.

Exchange rate changes may cause the value of any overseas investments to rise or fall.

Market/Economic Review

Global equity markets rose strongly over the six months to the end of September but endured a tough final month of the period. The first half of 2021 was characterised by economic optimism as vaccination roll-outs allowed businesses to reopen; such optimism, tempered by rising numbers of the highly transmissible Delta variant, continued in the third quarter. US economic growth led the way, with rising demand from US consumers energising the world's exporters.

Having trailed other developed countries in its early response to the pandemic, the UK's decision to order early and 'go big' on vaccines has been a notable success, giving the country's equity markets a head start on Europe, where the vaccination rollout took longer to gain traction. UK small- and mid-cap indices outperformed the more internationally facing FTSE 100, partly as a result of the country's early success in vaccinations allowing domestically oriented companies to capitalise on economic reopening, and partly as a result of Sterling rising versus the US Dollar, dampening overseas earnings from the giants of the FTSE 100. Later in the review period UK equities lost ground on their US and European counterparts, though the return over six months remained comfortably within positive territory.

Sub-fund Review

Companies held within the Sub-fund are held with weightings generally proportionate to those of the Index. Hence investment activity, other than to raise or invest cash, is only necessary when there are changes in the issued share capital of the constituents of the Index.

There was one Index review during the review period. The May semi-annual Index review resulted in 75 additions and 15 deletions. There were 318 changes to the free share capital of constituents with the largest increases being Unilever, Rio Tinto and London Stock Exchange Group and the largest decreases being BHP Group, Glencore and Anglo American. The two-way Index turnover was 26.33%.

Outlook

In response to the extreme market volatility caused by the swift spread of COVID-19 around the world, and the extraordinary lockdown measures implemented to control it, central banks and governments worldwide supplied and sustained an extensive range of monetary and fiscal stimulus packages to underpin the global economy. Eighteen months into the global pandemic, the success of vaccine rollouts across the developed world, in particular, mean that policymakers are starting to look further ahead and beyond COVID-19 emergency measures.

The Sub-fund remains well positioned to capture the market performance.

Legal & General Investment Management Limited
(Investment Adviser)
15 November 2021

Legal & General Future World ESG UK Index Fund

Manager's Investment Report continued

Important Note from the Manager

Since January 2020, global financial markets have been affected by the COVID-19 pandemic. Whilst causing major uncertainty within markets and disrupting businesses, as well as everyday life, the success of vaccination rollout programs around the globe has seen markets stabilise and a degree of normality return. As lockdown measures in major economies are relaxed, we are cognisant of an upturn in infection rates and the potential for restrictions and volatility to return. As such, the Manager is monitoring the situation on an on-going basis.

Legal & General (Unit Trust Managers) Limited
October 2021

Legal & General Future World ESG UK Index Fund

Portfolio Statement

Portfolio Statement as at 30 September 2021

All investments are in ordinary shares unless otherwise stated. The percentages in brackets show the equivalent holdings at 31 March 2021.

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	EQUITIES — 96.27% (97.74%)		
	UNITED KINGDOM — 90.00% (89.63%)		
	Alternative Energy — 0.11% (0.11%)		
70,781	AFC Energy	37,443	0.01
9,670	Ceres Power	105,790	0.03
52,902	ITM Power	227,267	0.06
359,451	Powerhouse Energy Group	14,378	0.01
		<hr/>	
		384,878	0.11
	Chemicals — 0.79% (0.76%)		
20,525	Croda International	1,739,289	0.47
30,255	Elementis	44,747	0.01
29,985	Johnson Matthey	799,100	0.22
14,412	Synthomer	71,628	0.02
10,256	Victrix	246,554	0.07
		<hr/>	
		2,901,318	0.79
	Industrial Metals & Mining — 0.04% (0.11%)		
11,797	Bodycote	104,108	0.03
15,681	Ferrexpo	50,901	0.01
		<hr/>	
		155,009	0.04
	Construction & Materials — 0.46% (0.43%)		
51,987	Balfour Beatty	141,716	0.04
14,376	Forterra	40,181	0.01
24,982	Genuit Group	174,374	0.05
52,552	lstock	110,044	0.03
25,889	Kier Group	31,481	0.01
126,800	Marshalls	954,804	0.26
3,198	Morgan Sindall Group	74,194	0.02
63,516	SIG	30,615	0.01
10,193	Tyman	42,862	0.01
15,064	Volution Group	75,621	0.02
		<hr/>	
		1,675,892	0.46
	Aerospace & Defense — 0.03% (0.05%)		
5,156	Avon Protection	99,356	0.03
		<hr/>	
	General Industrials — 1.34% (1.81%)		
47,679	Bunzl	1,175,287	0.32
119,980	Coats Group	82,306	0.02
190,800	DS Smith	790,103	0.22
2,688	Luxfer	40,495	0.01
389,850	Melrose Industries	679,314	0.19
66,089	Mondi	1,196,211	0.33
63,097	Smiths Group	913,014	0.25
		<hr/>	
		4,876,730	1.34

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Electronic & Electrical Equipment — 1.18% (0.92%)			
107,723	Halma	3,078,723	0.84
13,079	Morgan Advanced Materials	47,084	0.01
10,320	Oxford Instruments	241,488	0.07
4,497	Renishaw	214,687	0.06
17,316	Spectris	672,727	0.18
13,135	TT Electronics	34,414	0.01
9,164	Volex	39,176	0.01
		4,328,299	1.18
Industrial Engineering — 1.11% (1.17%)			
1,868	AB Dynamics	35,492	0.01
9,049	Hill & Smith	163,244	0.04
43,293	IMI	721,694	0.20
209,479	Rotork	728,149	0.20
12,383	Spirax-Sarco Engineering	1,866,737	0.51
17,179	Vesuvius	83,731	0.02
27,400	Weir Group	458,128	0.13
		4,057,175	1.11
Industrial Transportation — 0.09% (0.39%)			
2,862	Clarkson	108,184	0.03
2,182	James Fisher & Sons	18,918	—
50,990	Royal Mail	217,727	0.06
		344,829	0.09
Automobiles & Parts — 0.07% (0.04%)			
13,193	Aston Martin Lagonda Global	250,271	0.07
Beverages — 6.06% (5.39%)			
52,561	Britvic	471,735	0.13
27,111	Coca-Cola Europacific Partners	1,116,122	0.30
557,950	Diageo	20,292,641	5.56
8,777	Fevertree Drinks	203,275	0.06
9,005	Stock Spirits Group	33,679	0.01
		22,117,452	6.06
Food Producers — 0.17% (0.37%)			
14,882	Associated British Foods	279,335	0.08
3,936	Cranswick	141,302	0.04
4,021	Hilton Food Group	46,965	0.01
45,118	Premier Foods	53,510	0.01
13,916	Tate & Lyle	96,661	0.03
		617,773	0.17
Household Goods & Home Construction — 4.18% (5.34%)			
203,217	Barratt Developments	1,314,001	0.36
16,732	Bellway	541,782	0.15
17,201	Berkeley Group	746,695	0.20
96,802	Countryside Properties	486,914	0.13
34,229	Crest Nicholson	131,713	0.04
57,750	Persimmon	1,539,038	0.42
142,811	Reckitt Benckiser Group	8,404,427	2.30
55,499	Redrow	365,850	0.10

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Household Goods & Home Construction — (cont.)			
831,539	Taylor Wimpey	1,288,054	0.35
2,030	Victoria	18,676	0.01
33,623	Vistry Group	402,131	0.11
18,182	Watkin Jones	41,637	0.01
		<hr/>	
		15,280,918	4.18
		<hr/>	
Leisure Goods — 0.30% (0.21%)			
5,840	Games Workshop Group	606,776	0.17
5,948	Keywords Studios	176,180	0.05
12,892	Sumo Group	62,590	0.02
31,860	Team17 Group	235,764	0.06
		<hr/>	
		1,081,310	0.30
		<hr/>	
Personal Goods — 7.78% (3.55%)			
123,367	Burberry Group	2,245,280	0.62
68,338	Dr. Martens	262,418	0.07
52,154	PZ Cussons	117,868	0.03
12,879	Superdry	35,095	0.01
31,799	Ted Baker	46,236	0.01
629,548	Unilever	25,528,171	6.99
17,272	Watches of Switzerland Group	163,911	0.05
		<hr/>	
		28,398,979	7.78
		<hr/>	
Pharmaceuticals & Biotechnology — 11.03% (10.01%)			
14,760	4d pharma	8,738	—
35,405	Abcam	535,324	0.15
31,414	Alliance Pharma	32,922	0.01
250,867	AstraZeneca	22,425,001	6.14
5,466	Autolus Therapeutics ADR	25,794	0.01
29,056	Avacta Group	32,833	0.01
1,925	Bicycle Therapeutics ADR	55,966	0.01
22,060	Clinigen Group	141,294	0.04
4,096	Compass Pathways ADR	88,353	0.02
24,599	Dechra Pharmaceuticals	1,188,132	0.32
4,339	Ergomed	55,539	0.01
3,330	Freeline Therapeutics ADR	8,229	—
7,027	Genus	386,836	0.11
1,006,861	GlaxoSmithKline	14,232,987	3.90
14,504	Hikma Pharmaceuticals	355,783	0.10
4,575	Immunocore ADR	125,996	0.03
112,017	Indivior	243,525	0.07
4,540	Mereo Biopharma Group ADR	8,110	—
12,494	Orchard Therapeutics ADR	20,738	0.01
8,780	Oxford Biomedica	133,105	0.04
37,820	Poolbeg Pharma	3,782	—
38,569	PureTech Health	137,691	0.04
20,093	Synairgen	32,531	0.01
		<hr/>	
		40,279,209	11.03
		<hr/>	
Media — 6.55% (6.20%)			
4,832	4imprint Group	147,134	0.04
105,954	Ascential	434,200	0.12
168,420	Auto Trader Group	993,678	0.27
11,222	Daily Mail & General Trust	120,075	0.03
26,005	Future	961,665	0.26

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Media — (cont.)			
369,239	Informa	2,045,584	0.56
868,923	ITV	933,658	0.26
30,383	Liberty Global 'A'	674,148	0.19
79,723	Liberty Global 'C'	1,763,578	0.48
214,792	Pearson	1,548,221	0.42
24,832	Reach	88,402	0.03
634,356	RELX	13,828,961	3.79
35,694	S4 Capital	296,260	0.08
7,052	YouGov	88,150	0.02
		23,923,714	6.55
Travel & Leisure — 2.80% (3.58%)			
4,856	Carnival	82,970	0.02
81,766	Cineworld Group	63,679	0.02
408,562	Compass Group	6,324,540	1.73
57,721	Domino's Pizza Group	229,037	0.06
50,351	easyJet	327,382	0.09
34,097	Firstgroup	29,971	0.01
8,685	Gamesys Group	160,412	0.04
1,779	Go-Ahead Group	14,259	—
13,500	Gym Group	40,095	0.01
12,001	InterContinental Hotels Group	578,208	0.16
9,300	J D Wetherspoon	96,906	0.03
456	JET2	5,873	—
90,468	Marston's	73,008	0.02
19,080	Mitchells & Butlers	44,991	0.01
24,126	National Express Group	58,047	0.02
17,880	On the Beach Group	68,123	0.02
35,820	Restaurant Group	37,897	0.01
4,993	Saga	17,705	—
74,495	SSP Group	206,426	0.06
67,169	Trainline	240,196	0.07
45,423	Whitbread	1,516,220	0.42
		10,215,945	2.80
Electricity — 0.60% (0.64%)			
2,802	Atlantica Sustainable Infrastructure	71,807	0.02
7,779	Drax Group	38,397	0.01
131,572	SSE	2,076,206	0.57
		2,186,410	0.60
Gas, Water & Multi-utilities — 1.73% (1.56%)			
418,646	Centrica	237,958	0.06
284,735	National Grid	2,550,941	0.70
58,969	Penon Group	675,781	0.18
54,966	Severn Trent	1,445,606	0.40
145,269	United Utilities Group	1,422,765	0.39
		6,333,051	1.73
Banks — 8.70% (10.35%)			
3,194,526	Barclays	6,052,349	1.66
25,512	Close Brothers Group	390,334	0.11
3,706,109	HSBC	14,502,004	3.97
105,159	Investec	329,779	0.09
15,787,670	Lloyds Banking Group	7,358,633	2.01

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Banks — (cont.)		
10,614	Metro Bank	11,166	—
460,766	Natwest Group	1,030,733	0.28
355,117	Standard Chartered	1,553,992	0.43
270,233	Virgin Money UK	552,897	0.15
		<hr/>	
		31,781,887	8.70
	Nonlife Insurance — 0.70% (1.24%)		
42,252	Admiral Group	1,309,390	0.36
129,532	Beazley	486,393	0.13
232,389	Direct Line Insurance Group	668,118	0.18
39,718	Sabre Insurance Group	86,982	0.03
		<hr/>	
		2,550,883	0.70
	Life Insurance — 3.96% (4.83%)		
765,311	Aviva	3,052,825	0.84
151,968	Just Group	138,291	0.04
1,158,313	Legal & General Group	3,256,018	0.89
98,649	Phoenix Group	636,089	0.18
426,138	Prudential	6,149,171	1.68
80,556	St. James's Place	1,218,007	0.33
		<hr/>	
		14,450,401	3.96
	Real Estate Investment & Services — 0.59% (0.60%)		
10,838	CLS	24,277	0.01
134,302	Grainger	410,427	0.11
205,585	Rightmove	1,416,481	0.39
17,470	Savills	236,369	0.06
58,414	Tritax EuroBox	65,073	0.02
		<hr/>	
		2,152,627	0.59
	Real Estate Investment Trusts — 2.63% (2.21%)		
620,285	Assura	447,846	0.12
35,967	Big Yellow Group	509,293	0.14
147,303	British Land	748,299	0.20
127,251	Capital & Counties Properties	218,872	0.06
68,369	Civitas Social Housing	59,344	0.02
14,403	Derwent London	505,833	0.14
64,079	Empiric Student Property	57,030	0.02
66,793	GCP Student Living	141,601	0.04
51,222	Great Portland Estates	387,751	0.11
591,833	Hammerson	192,168	0.05
79,415	Intu Properties ¹	—	—
169,906	Land Securities Group	1,201,915	0.33
119,502	LondonMetric Property	291,346	0.08
49,061	LXI REIT	68,195	0.02
39,164	NewRiver REIT	32,819	0.01
149,257	Primary Health Properties	226,721	0.06
30,449	Safestore	324,891	0.09
45,862	Secure Income REIT	191,933	0.05
170,937	Segro	2,070,047	0.57
48,845	Shaffesbury	303,816	0.08
93,148	Supermarket Income Reit	108,517	0.03
274,045	Tritax Big Box REIT	578,235	0.16
64,056	UNITE Group	703,655	0.19
32,923	Warehouse REIT	48,529	0.01

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Real Estate Investment Trusts — (cont.)			
23,192	Workspace Group	195,161	0.05
		<hr/>	
		9,613,817	2.63
		<hr/>	
Software & Computer Services — 1.56% (1.44%)			
41,379	Argo Blockchain	48,827	0.01
14,221	Auction Technology Group	188,286	0.05
110,596	Avast	628,407	0.17
11,970	AVEVA Group	432,357	0.12
6,133	Blue Prism Group	70,100	0.02
27,056	Bytes Technology Group	138,121	0.04
8,605	Computacenter	236,121	0.06
24,164	DEV Clever	9,182	—
68,944	dotdigital Group	168,223	0.05
9,876	EMIS Group	137,672	0.04
3,492	Endava ADR	349,226	0.10
1,641	FD Technologies	38,810	0.01
30,233	GB Group	263,783	0.07
10,954	Kainos Group	205,278	0.06
53,375	Learning Technologies Group	114,329	0.03
69,554	Micro Focus International	284,128	0.08
140,969	Moneysupermarket.com Group	299,700	0.08
34,083	NCC Group	87,934	0.02
231,188	Sage Group	1,649,295	0.45
17,938	Softcat	364,859	0.10
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		5,714,638	1.56
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Technology Hardware & Equipment — 0.11% (0.20%)			
23,511	IQE	11,179	—
145,919	Spirent Communications	407,114	0.11
		<hr/>	
		418,293	0.11
		<hr/>	
Health Care Providers — 0.01% (0.00%)			
7,754	Renalytix	54,278	0.01
		<hr/>	
Finance and Credit Services — 0.03% (0.00%)			
8,390	Mortgage Advice Bureau	99,002	0.03
		<hr/>	
Retailers — 2.54% (3.17%)			
27,045	AO World	59,012	0.02
16,169	ASOS	495,742	0.14
31,242	Card Factory	17,152	—
130,509	Currys	174,360	0.05
3,159	CVS Group	77,238	0.02
2,534	Dignity	17,409	—
26,027	Dunelm Group	371,666	0.10
12,726	Frasers Group	87,809	0.02
26,019	Halfords Group	79,254	0.02
56,130	HomeServe	510,222	0.14
72,320	Howden Joinery Group	649,578	0.18
77,131	JD Sports Fashion	820,674	0.22
336,109	Kingfisher	1,158,232	0.32
394,657	Marks & Spencer Group	728,931	0.20
21,779	Moonpig Group	70,520	0.02
2,774	Naked Wines	19,057	0.01
29,780	Next	2,450,894	0.67

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Retailers — (cont.)		
94,419	Pets at Home Group	461,709	0.13
28,665	Travis Perkins	440,868	0.12
41,355	Vivo Energy	44,911	0.01
26,623	WH Smith	457,250	0.13
30,446	Wickes Group	69,721	0.02
		<hr/>	
		9,262,209	2.54
	Personal Care, Drug and Grocery Stores — 1.51% (1.95%)		
21,006	Greggs	628,499	0.17
213,182	J Sainsbury	606,716	0.16
73,141	Ocado Group	1,230,232	0.34
892,791	Tesco	2,286,884	0.63
34,023	THG	177,600	0.05
204,228	Wm Morrison Supermarkets	602,473	0.16
		<hr/>	
		5,532,404	1.51
	Oil, Gas and Coal — 5.31% (4.79%)		
1,550,781	BP	5,289,714	1.45
171,044	Cairn Energy	319,852	0.09
40,082	Chill Brands Group	7,616	—
26,947	Diversified Energy	31,636	0.01
29,400	Energiean	259,161	0.07
59,297	EnQuest	14,113	—
138,790	Harbour Energy	496,313	0.14
271,367	Hurricane Energy	10,041	—
44,637	John Wood Group	101,058	0.03
91,419	Pantheon Resources	65,547	0.02
398,871	Royal Dutch Shell 'A'	6,640,404	1.82
350,330	Royal Dutch Shell 'B'	5,820,383	1.59
34,382	TechnipFMC	190,144	0.05
254,223	Tullow Oil	129,501	0.04
		<hr/>	
		19,375,483	5.31
	Telecommunications Service Providers — 2.66% (3.17%)		
55,592	Airtel Africa	54,230	0.02
1,763,911	BT Group	2,856,654	0.78
4,718	Gamma Communications	85,962	0.02
41,258	Helios Towers	74,182	0.02
4,979	Telecom Plus	60,644	0.02
5,746,785	Vodafone Group	6,574,322	1.80
		<hr/>	
		9,705,994	2.66
	Industrial Support Services — 2.80% (3.16%)		
42,958	Ashtead Group	2,434,859	0.67
7,119	Biffa	25,593	0.01
297,766	Capita	153,349	0.04
5,823	Clipper Logistics	43,498	0.01
19,337	De La Rue	35,580	0.01
22,012	Diploma	635,266	0.17
117,245	Electrocomponents	1,274,453	0.35
65,405	Equiniti Group	117,075	0.03
25,365	Euromoney Institutional Investor	259,230	0.07
19,618	FDM Group	249,149	0.07
56,808	Finabl ¹	—	—
304,267	Hays	495,651	0.14

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
Industrial Support Services — (cont.)			
49,918	Inchcape	411,823	0.11
23,427	Intertek Group	1,165,728	0.32
1,900	John Menzies	5,918	—
42,901	Johnson Service Group	65,124	0.02
202,518	Mitie Group	141,358	0.04
53,759	Network International	193,962	0.05
57,976	PageGroup	363,220	0.10
12,618	PayPoint	90,093	0.03
12,029	Redde Northgate	48,417	0.01
302,182	Rentokil Initial	1,768,369	0.48
27,919	RWS	177,006	0.05
6,135	Smart Metering Systems	50,859	0.01
26,738	Speedy Hire	17,273	0.01
		<hr/>	
		10,222,853	2.80
		<hr/>	
Medical Equipment and Services — 0.84% (0.89%)			
328,504	ConvaTec Group	708,583	0.20
47,329	Mediclinic International	146,436	0.04
23,256	Omega Diagnostics Group	10,465	—
112,705	Open Orphan	24,232	0.01
166,590	Smith & Nephew	2,166,503	0.59
		<hr/>	
		3,056,219	0.84
		<hr/>	
Closed End Investments — 0.03% (0.00%)			
67,000	SDCL Energy Efficiency Income Trust	76,045	0.02
19,802	VH Global Sustainable Energy Opportunities	19,960	0.01
		<hr/>	
		96,005	0.03
		<hr/>	
Investment Banking and Brokerage Services — 4.85% (4.43%)			
213,385	3i Group	2,728,127	0.75
431,678	Abrdn	1,095,599	0.30
19,048	AJ Bell	76,497	0.02
2,674	Alpha FX	52,945	0.01
36,661	Amigo	4,766	—
24,794	Arrow Global Group	76,118	0.02
76,021	Ashmore Group	260,752	0.07
61,957	Brewin Dolphin	232,648	0.06
8,023	CMC Markets	22,785	0.01
11,631	Draper Esprit	116,077	0.03
46,250	Hargreaves Lansdown	660,912	0.18
57,524	IG Group	465,082	0.13
20,150	Impax Asset Management Group	225,277	0.06
35,061	IntegraFin	183,194	0.05
37,494	Intermediate Capital Group	767,877	0.21
276,899	IP Group	392,643	0.11
60,635	Jupiter Fund Management	152,194	0.04
7,892	Liontrust Asset Management	168,494	0.05
98,396	London Stock Exchange Group	7,328,534	2.01
245,021	M&G	496,658	0.14
67,932	OSB Group	343,396	0.09
43,771	Paragon Banking Group	239,427	0.07
15,156	Polar Capital	121,703	0.03
48,411	Provident Financial	161,886	0.04
340,138	Quilter	486,908	0.13
8,821	Rathbone Brothers	176,420	0.05
15,115	Schroders	545,198	0.15

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Investment Banking and Brokerage Services — (cont.)		
5,929	Schroders (Non-voting)	146,150	0.04
		<hr/>	
		17,728,267	4.85
	<hr/>		
	Precious Metals and Mining — 4.75% (4.56%)		
84,799	Antofagasta	1,162,170	0.32
202,997	Eurasia Mining	51,764	0.01
30,140	Fresnillo	231,536	0.06
1,599,457	Greatland Gold	254,314	0.07
25,308	Hochschild Mining	32,900	0.01
775,866	Jubilee Metals Group	120,259	0.03
266,168	Petropavlovsk	54,032	0.02
316,347	Rio Tinto	15,425,080	4.22
110,941	SolGold	29,732	0.01
		<hr/>	
		17,361,787	4.75
	<hr/>		
	IRELAND — 0.30% (0.35%)		
	Pharmaceuticals & Biotechnology — 0.01% (0.00%)		
355	Jazz Pharmaceuticals	34,781	0.01
		<hr/>	
	Industrial Support Services — 0.29% (0.35%)		
17,168	DCC	1,069,223	0.29
		<hr/>	
	BERMUDA — 0.20% (0.25%)		
	Nonlife Insurance — 0.20% (0.25%)		
53,843	Hiscox	452,604	0.12
48,092	Lancashire	270,758	0.08
		<hr/>	
		723,362	0.20
	<hr/>		
	Software & Computer Services — 0.00% (0.00%)		
	Oil, Gas and Coal — 0.00% (0.00%)		
11,453	Gulf Keystone Petroleum	23,078	—
		<hr/>	
	BRITISH VIRGIN ISLANDS — 0.06% (0.11%)		
	Industrial Metals & Mining — 0.01% (0.00%)		
95,240	Helium One Global	7,429	—
9,174,319	Premier African Minerals	20,642	0.01
		<hr/>	
		28,071	0.01
	<hr/>		
	Food Producers — 0.05% (0.11%)		
9,379	Nomad Foods	194,142	0.05
		<hr/>	
	CAYMAN ISLANDS — 0.29% (0.28%)		
	Travel & Leisure — 0.01% (0.00%)		
1,986	Manchester United	28,973	0.01
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	Retailers — 0.28% (0.28%)		
37,199	Farfetch	1,021,692	0.28
		<hr/>	

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	CHANNEL ISLANDS — 4.43% (5.51%)		
	Industrial Metals & Mining — 0.01% (0.00%)		
13,586	Yellow Cake	45,309	0.01
	Construction & Materials — 0.03% (0.14%)		
93,323	Breedon Group	92,856	0.03
	Industrial Transportation — 0.00% (0.00%)		
55,880	Esken	8,114	—
	Media — 0.98% (1.12%)		
357,490	WPP	3,580,262	0.98
	Real Estate Investment Trusts — 0.06% (0.05%)		
87,539	BMO Commercial Property Trust	86,313	0.02
33,357	Picton Property Income	31,856	0.01
127,270	UK Commercial Property REIT	95,198	0.03
		213,367	0.06
	Software & Computer Services — 0.28% (0.46%)		
63,340	Clarivate	1,029,186	0.28
	Precious Metals and Mining — 0.04% (0.86%)		
356,915	Bushveld Minerals	35,335	0.01
126,471	Centamin	118,630	0.03
		153,965	0.04
	Oil, Gas and Coal — 0.01% (0.01%)		
18,353	Petrofac	30,393	0.01
	Industrial Support Services — 2.67% (2.35%)		
178,485	Experian	5,586,581	1.53
39,871	Ferguson	4,176,487	1.14
		9,763,068	2.67
	Retailers — 0.09% (0.11%)		
141,647	boohoo Group	325,930	0.09
	Investment Banking and Brokerage Services — 0.21% (0.41%)		
206,323	Man Group	421,312	0.12
21,986	Sanne Group	198,534	0.05
89,078	TP ICAP Group	144,128	0.04
		763,974	0.21
	Closed End Investments — 0.05% (0.00%)		
54,053	Chrysalis Investments	144,321	0.04
31,383	Cordiant Digital Infrastructure	34,051	0.01
		178,372	0.05

Legal & General Future World ESG UK Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	FRANCE — 0.02% (0.03%)		
	Automobiles & Parts — 0.02% (0.03%)		
1,984	Faurecia (Italy)	69,252	0.02
	GIBRALTAR — 0.04% (0.04%)		
	Travel & Leisure — 0.04% (0.04%)		
30,858	888	133,986	0.04
	ISLE OF MAN — 0.63% (0.52%)		
	Electronic & Electrical Equipment — 0.01% (0.00%)		
10,664	Strix Group	36,311	0.01
	Travel & Leisure — 0.62% (0.52%)		
93,804	Entain	2,024,290	0.55
55,666	Playtech	257,177	0.07
		2,281,467	0.62
	LUXEMBOURG — 0.21% (0.24%)		
	Oil, Gas and Coal — 0.03% (0.03%)		
14,367	Subsea 7	90,295	0.03
	Retailers — 0.18% (0.21%)		
113,295	B&M European Value Retail	672,973	0.18
	NETHERLANDS — 0.03% (0.70%)		
	Chemicals — 0.03% (0.06%)		
3,107	RHI Magnesita	101,847	0.03
	Automobiles & Parts — 0.00% (0.60%)		
	Oil, Gas and Coal — 0.00% (0.04%)		
149	Technip Energies	1,752	—
	SPAIN — 0.02% (0.08%)		
	Travel & Leisure — 0.02% (0.08%)		
36,785	International Consolidated Airlines Group	65,764	0.02
	UNITED STATES — 0.04% (0.00%)		
	Life Insurance — 0.04% (0.00%)		
10,357	Jackson Financial	138,070	0.04
	FUTURES CONTRACTS — 0.04% (-0.01%)		
209	FTSE 100 Index Future Expiry December 2021	145,167	0.04
	Portfolio of investments²	351,730,567	96.31
	Net other assets³	13,463,935	3.69
	Total net assets	£365,194,502	100.00%

¹ Suspended securities are valued at the Manager's best assessment of their fair and reasonable value.

² All investments are admitted to an official stock exchange unless otherwise stated.

³ Includes shares in the LGIM Sterling Liquidity Fund Class 1 to the value of £6,993,843 which is shown as cash equivalents in the balance sheet of the Sub-fund.

Total purchases for the period: £70,952,589.

Total sales for the period: £46,269,910.

Legal & General Future World ESG UK Index Fund

Financial Statements

Statement of Total Return for the period ended 30 September 2021

	30/09/21		30/09/20	
	£	£	£	£
Income				
Net capital gains		15,588,516		7,344,691
Revenue	6,791,690		3,405,509	
Expenses	(97,849)		(45,982)	
Interest payable and similar charges	(803)		(1,115)	
Net revenue before taxation	6,693,038		3,358,412	
Taxation	(69,047)		(14,755)	
Net revenue after taxation for the period		6,623,991		3,343,657
Total return before distributions		22,212,507		10,688,348
Distributions		(6,623,991)		(3,343,657)
Change in net assets attributable to Unitholders from investment activities		£15,588,516		£7,344,691

Balance Sheet as at 30 September 2021

	30/09/21	31/03/21
	£	£
ASSETS		
Fixed assets:		
Investments	351,730,567	311,828,055
Current assets:		
Debtors	2,615,115	2,274,508
Cash and bank balances	7,418,200	3,852,174
Cash equivalents	6,993,843	2,731,606
Total assets	368,757,725	320,686,343
LIABILITIES		
Investment liabilities	—	(45,035)
Creditors:		
Bank overdrafts	(496,516)	(57,382)
Distributions payable	(1,868,895)	(1,149,135)
Other creditors	(1,197,812)	(406,906)
Total liabilities	(3,563,223)	(1,658,458)
Net assets attributable to Unitholders	£365,194,502	£319,027,885

Statement of Change in Net Assets attributable to Unitholders for the period ended 30 September 2021

	30/09/21		30/09/20	
	£	£	£	£
Opening net assets attributable to Unitholders		319,027,885		176,130,353
Amounts received on issue of units	30,687,715		5,716,260	
Amounts received on in-specie transactions	—		43,650,112	
Amounts paid on cancellation of units	(5,140,615)		(2,238,851)	
		25,547,100		47,127,521
Change in net assets attributable to Unitholders from investment activities		15,588,516		7,344,691
Retained distributions on accumulation units		5,031,001		2,944,527
Closing net assets attributable to Unitholders		£365,194,502		£233,547,092

The difference between the opening net assets and the comparative closing net assets is the movement in the second half of the year.

Legal & General Future World ESG UK Index Fund

Notes to the Financial Statements

1. Statement of Compliance

The Financial Statements have been prepared in compliance with UK Financial Reporting Standard 102 (FRS 102) and in accordance with the Statement of Recommended Practice for UK Authorised Funds issued by the Investment Association in May 2014 (2014 SORP).

2. Accounting Policies

The accounting policies applied are consistent with the most recent annual Financial Statements.

(a) Basis of Preparation

The Financial Statements have been prepared on a going concern basis, under the historical cost convention as modified by the revaluation of certain financial assets and liabilities measured at fair value through profit or loss. In making this assessment, and in response to COVID-19, the Manager has considered, amongst other things, factors such as Sub-fund size, cash flows through the Sub-fund and Sub-fund liquidity in its assessment of the Sub-fund's ability to meet its liabilities as they fall due. Based on this assessment, the Manager deems the basis of preparation appropriate.

Legal & General Future World ESG UK Index Fund

Sub-fund Information

Net Asset Values and Units in Issue

Class	Net Asset Value (£)	Units in Issue	Net Asset Value per Unit (p)
R-Class			
Distribution Units	908,784	1,865,261	48.72
Accumulation Units	1,211,497	2,295,499	52.78
I-Class			
Distribution Units	8,543,048	17,541,918	48.70
Accumulation Units	21,551,866	40,567,495	53.13
C-Class			
Distribution Units	1,621,734	2,723,128	59.55
Accumulation Units	5,609,706	9,051,353	61.98
L-Class			
Distribution Units	86,526,444	145,309,473	59.55
Accumulation Units	239,221,423	448,562,013	53.33

Past performance is not a guide to future performance.

The price of units and any income from them may go down as well as up.

Exchange rate changes may cause the value of any overseas investments to rise or fall.

Ongoing Charges Figures

	30 Sep 21	31 Mar 21
R-Class	0.52%	0.52%
I-Class	0.22%	0.22%
C-Class	0.15%	0.15%
L-Class	0.04%	0.04%

The Ongoing Charges Figure (OCF) is the ratio of the Sub-fund's total disclosable costs (excluding overdraft interest) to the average net assets of the Sub-fund.

The OCF is intended to provide a reliable figure which gives the most accurate measure of what it costs to invest in a fund and is calculated based on the last period's figures.

Distribution Information

R-Class

The distribution payable on 30 November 2021 is 0.8426p per unit for distribution units and 0.8963p per unit for accumulation units.

I-Class

The distribution payable on 30 November 2021 is 0.9012p per unit for distribution units and 0.9652p per unit for accumulation units.

C-Class

The distribution payable on 30 November 2021 is 1.1195p per unit for distribution units and 1.1431p per unit for accumulation units.

L-Class

The distribution payable on 30 November 2021 is 1.1455p per unit for distribution units and 1.0066p per unit for accumulation units.

Legal & General Future World ESG UK Index Fund

Risk and Reward Profile



- The Risk and Reward Indicator table demonstrates where the Sub-fund ranks in terms of its potential risk and reward. The higher the rank the greater the potential reward but the greater the risk of losing money. It is not guaranteed to remain the same and may change over time. It is based on historical data and may not be a reliable indication of the future risk profile of the Sub-fund. The shaded area in the table above shows the Sub-fund's ranking on the Risk and Reward Indicator.
- The Sub-fund is in category six because it invests in company shares which are sensitive to variations in the stock market. The value of company shares can change substantially over short periods of time. Company shares are generally considered to be higher risk investments than bonds or cash.
- Even a fund in the lowest category is not a risk free investment.

Legal & General Global Robotics and Automation Index Fund

Manager's Investment Report

Investment Objective and Policy

The objective of the Sub-fund is to provide growth by tracking the capital performance of the ROBO Global® Robotics and Automation UCITS Index (the "Benchmark Index"). This objective is after the deduction of charges and taxation.

The Benchmark Index is comprised of shares in companies in the robotics and automation industry, as defined by ROBO Global LLC (the "Index Provider"), from across the world in accordance with the Index Provider's methodology. Further information on the Index Provider is included in the prospectus.

The Sub-fund invests almost exclusively in companies that make up the Index.

The Sub-fund may also invest in the shares of companies which are reasonably expected, at the Manager's discretion, to become part of the Index.

The Sub-fund may also hold units in other collective investment schemes, money market instruments, cash and near cash. The Sub-fund may also use derivatives for Efficient Portfolio Management purposes. From time to time, non-index constituents may be held as a result of a corporate action.

Manager's Investment Report

During the period under review, the price of the Sub-fund's I-Class distribution units rose by 4.93%. The Index compiler calculates the benchmark Index at the end of the business day using closing prices, whereas the Sub-fund is valued using prevailing prices at 3pm. Therefore, for tracking purposes, the Sub-fund has been revalued using closing prices and foreign exchange rates. On this basis, over the review period, the Sub-fund rose by 4.20% on a capital only basis, compared with the ROBO Global Robotics and Automation UCITS Index capital only rise of 4.34%. (Source: Rimes), producing a tracking difference of -0.14%.

Past performance is not a guide to future performance.

The value of investments and any income from them may go down as well as up.

Exchange rate changes may cause the value of any overseas investments to rise or fall.

Market/Economic Review

Global equity markets rose strongly over the six months to the end of September but endured a tough final month of the period. The first half of 2021 was characterised by economic optimism as vaccination roll-outs allowed businesses to reopen; such optimism, tempered by rising numbers of the highly transmissible Delta variant, continued in the third quarter. US economic growth led the way, with rising demand from US consumers energising the world's exporters.

US equities recorded strong gains over the past six months. Just as decisive action from the country's central bank shortly after the pandemic hit hailed a rapid rebound in US markets, the country's ability to act without hesitation on promising clinical trials of vaccines helped support the stock market surge that still endures.

Rising Treasury yields early in the review period, a result of increasing expectations of inflation (and an eventual increase in interest rates) as the economy bounced back, had a pronounced effect on which sectors of the equity market found favour with investors. At the sector level, all areas of the US market made gains, with the exception of utilities. Technology, such a buoyant area of the market even in the depths of the pandemic, continued in this vein, leading the way over the six-month period with real estate equally strong. The real estate sector has rebounded strongly from its pandemic weakness and US house price growth is breaking new records. The energy sector, for much of the period a straggler, made good headway towards the end of the period as crude oil and natural gas prices rose strongly.

Having trailed other developed countries in its early response to the pandemic, the UK's decision to order early and 'go big' on vaccines has been a notable success, giving the country's equity markets a head start on Europe, where the vaccination rollout took longer to gain traction. UK small- and mid-cap indices outperformed the more internationally facing FTSE 100, partly as a result of the country's early success in vaccinations allowing domestically oriented companies to capitalise on economic reopening, and partly as a result of Sterling rising versus the US Dollar, dampening overseas earnings from the giants of the FTSE 100. Later in the review period UK equities lost ground on their US and European counterparts, though the return over six months remained comfortably within positive territory.

European equity markets rose strongly over the six months to the end of September, although they endured a blip towards the end of the period. Having struggled to keep pace with the US and UK at the start of the period, European indices were major beneficiaries of the rotation away from the growth stocks that dominated during the early phases of the pandemic towards value stocks that stood to gain from a return to something like normal consumer activity. As was the case in other major markets, technology companies led European equities in the review period as growth stocks came back into investor favour, and on the back of expectation-beating revenues as consumers and advertisers continued to spend their money on digital goods and services.

Sub-fund Review

Companies held within the Sub-fund are held with weightings generally proportionate to those of the Index. Hence investment activity, other than to raise or invest cash, is only necessary when there are changes in the issued share capital of the constituents of the Index.

Legal & General Global Robotics and Automation Index Fund

Manager's Investment Report continued

There were two Index reviews during the review period.

The June quarterly Index review resulted in one addition and one deletion. There were 83 changes to the free share capital of constituents with the largest increases being iRhythm Technologies, Harmonic Drive Systems and Vocera Communications and the largest decreases being NVIDIA, Brooks Automation and Hexagon. The two-way Index turnover was 12.28%.

The September quarterly Index review resulted in two additions and two deletions. There were 82 changes to the free share capital of constituents with the largest increases being iRhythm Technologies, SMC and Luminar Technologies and the largest decreases being ServiceNow, Vocera Communications and ATS Automation Tooling Systems. The two-way Index turnover was 16.04%.

Outlook

In response to the extreme market volatility caused by the swift spread of COVID-19 around the world, and the extraordinary lockdown measures implemented to control it, central banks and governments worldwide supplied and sustained an extensive range of monetary and fiscal stimulus packages to underpin the global economy. Eighteen months into the global pandemic, the success of vaccine rollouts across the developed world, in particular, mean that policymakers are starting to look further ahead and beyond COVID-19 emergency measures.

The Sub-fund remains well positioned to capture the market performance.

Legal & General Investment Management Limited
(Investment Adviser)
15 November 2021

Important Note from the Manager

Since January 2020, global financial markets have been affected by the COVID-19 pandemic. Whilst causing major uncertainty within markets and disrupting businesses, as well as everyday life, the success of vaccination rollout programs around the globe has seen markets stabilise and a degree of normality return. As lockdown measures in major economies are relaxed, we are cognisant of an upturn in infection rates and the potential for restrictions and volatility to return. As such, the Manager is monitoring the situation on an on-going basis.

Legal & General (Unit Trust Managers) Limited
October 2021

Legal & General Global Robotics and Automation Index Fund

Portfolio Statement

Portfolio Statement as at 30 September 2021

All investments are in ordinary shares or collective investment schemes unless otherwise stated. The percentages in brackets show the equivalent holdings at 31 March 2021.

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	UNITED KINGDOM — 3.63% (3.97%)		
	Electronic & Electrical Equipment — 1.13% (1.36%)		
11,024	Renishaw	524,301	1.13
	Software & Computer Services — 1.50% (1.52%)		
60,568	Blue Prism Group	691,081	1.50
	Personal Care, Drug and Grocery Stores — 1.00% (1.09%)		
27,732	Ocado Group	461,877	1.00
	BELGIUM — 1.24% (1.49%)		
	Software & Computer Services — 1.24% (1.49%)		
38,464	Materialise NV ADR	574,085	1.24
	BRITISH VIRGIN ISLANDS — 1.49% (0.91%)		
	Electronic & Electrical Equipment — 1.49% (0.91%)		
45,070	Hollysys Automation Technologies	689,733	1.49
	CANADA — 2.69% (2.61%)		
	Electronic & Electrical Equipment — 1.46% (1.35%)		
5,833	Novanta	674,881	1.46
	Industrial Engineering — 1.23% (1.26%)		
23,837	ATS Automation Tooling Systems	569,675	1.23
	CAYMAN ISLANDS — 2.97% (2.43%)		
	Electronic & Electrical Equipment — 1.41% (1.00%)		
5,686	Ambarella	651,335	1.41
	Industrial Engineering — 1.56% (1.43%)		
30,758	Airtac International Group	715,772	1.55
1,382	Airtac International Group Rights	5,740	0.01
		721,512	1.56
	CHANNEL ISLANDS — 1.03% (0.90%)		
	Automobiles & Parts — 1.03% (0.90%)		
4,232	Aptiv	474,826	1.03
	CHINA — 1.59% (1.19%)		
	Electronic & Electrical Equipment — 0.34% (0.34%)		
36,500	Han's Laser Technology Industry Group	158,585	0.34
	Industrial Engineering — 0.84% (0.48%)		
57,100	Estun Automation	143,788	0.31
16,100	Shenzhen Inovance Technology	116,523	0.25
110,300	Siasun Robot & Automation	129,501	0.28
		389,812	0.84

Legal & General Global Robotics and Automation Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Software & Computer Services — 0.41% (0.37%)		
31,000	Iflytek	188,357	0.41
	FINLAND — 1.00% (1.13%)		
	Industrial Engineering — 1.00% (1.13%)		
12,232	Cargotec	464,362	1.00
	FRANCE — 1.99% (2.08%)		
	Electronic & Electrical Equipment — 0.87% (0.87%)		
3,276	Schneider Électric	403,332	0.87
	Software & Computer Services — 1.12% (1.21%)		
13,291	Dassault Systèmes	517,242	1.12
	GERMANY — 6.58% (6.88%)		
	General Industrials — 0.97% (0.98%)		
3,663	Siemens	448,083	0.97
	Electronic & Electrical Equipment — 1.09% (1.08%)		
20,074	Jenoptik	505,745	1.09
	Industrial Engineering — 4.52% (4.82%)		
14,896	Duerr	475,385	1.03
19,255	GEA	654,371	1.41
5,261	KION	366,535	0.79
8,169	Krones	594,547	1.29
		2,090,838	4.52
	ISRAEL — 1.42% (1.50%)		
	Technology Hardware & Equipment — 1.42% (1.50%)		
40,759	Stratasys	657,925	1.42
	JAPAN — 20.33% (19.52%)		
	General Industrials — 0.89% (0.84%)		
39,650	Mitsubishi Electric	409,378	0.89
	Electronic & Electrical Equipment — 6.73% (6.22%)		
22,850	Amano	434,696	0.94
12,440	Daihen	406,948	0.88
1,660	Keyence	731,828	1.58
8,340	Omron	614,272	1.33
27,700	Optex	281,034	0.61
49,500	Yokogawa Electric	643,116	1.39
		3,111,894	6.73
	Industrial Engineering — 11.53% (11.27%)		
10,095	Daifuku	703,343	1.52
4,430	FANUC	721,944	1.56
33,900	Fuji/Aichi	644,235	1.39
19,230	Harmonic Drive Systems	689,041	1.49
17,034	Nabtesco	479,806	1.04
19,050	Shibaura Machine	348,374	0.75
1,317	SMC	611,025	1.32
31,980	THK	524,352	1.14

Legal & General Global Robotics and Automation Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Industrial Engineering — (cont.)		
17,110	Yaskawa Electric	611,942	1.32
		<hr/>	
		5,334,062	11.53
	Automobiles & Parts — 1.18% (1.19%)		
8,995	Toyota Industries	547,918	1.18
	SOUTH KOREA — 1.20% (1.42%)		
	Electronic & Electrical Equipment — 1.20% (1.42%)		
45,704	Koh Young Technology	556,950	1.20
	SWEDEN — 2.12% (2.40%)		
	Software & Computer Services — 1.34% (1.57%)		
54,288	Hexagon	620,634	1.34
	Medical Equipment and Services — 0.78% (0.83%)		
42,777	Elekta	358,182	0.78
	SWITZERLAND — 4.08% (4.30%)		
	Industrial Engineering — 2.83% (2.85%)		
21,625	ABB	538,210	1.17
3,671	Kardex	768,655	1.66
		<hr/>	
		1,306,865	2.83
	Medical Equipment and Services — 1.25% (1.45%)		
1,381	Tecan Group	577,776	1.25
	TAIWAN — 4.34% (4.03%)		
	Electronic & Electrical Equipment — 0.91% (0.95%)		
62,985	Delta Electronics	421,775	0.91
	Industrial Engineering — 1.36% (1.26%)		
76,509	Hiwin Technologies	630,490	1.36
	Technology Hardware & Equipment — 2.07% (1.82%)		
53,712	Advantech	520,568	1.13
32,653	Global Unichip	435,578	0.94
		<hr/>	
		956,146	2.07
	UNITED STATES — 41.45% (43.48%)		
	Aerospace & Defense — 0.00% (1.68%)		
	General Industrials — 0.00% (0.88%)		
	Electronic & Electrical Equipment — 7.89% (8.17%)		
11,835	Cognex	704,192	1.52
12,907	FARO Technologies	641,209	1.39
6,009	IPG Photonics	715,214	1.55
1,334	Teledyne Technologies	428,091	0.92
7,658	Trimble	477,357	1.03
1,754	Zebra Technologies	685,765	1.48
		<hr/>	
		3,651,828	7.89

Legal & General Global Robotics and Automation Index Fund

Portfolio Statement continued

Holding/ Nominal Value	Investment	Market value £	% of Net Assets
	Industrial Engineering — 5.16% (5.03%)		
1,979	Deere & Company	507,665	1.10
4,532	John Bean Technologies	514,907	1.11
3,715	Nordson	670,825	1.45
3,146	Rockwell Automation	692,351	1.50
		<hr/>	
		2,385,748	5.16
	Industrial Transportation — 0.89% (0.00%)		
7,081	GXO Logistics	412,973	0.89
	Automobiles & Parts — 1.20% (1.28%)		
47,775	Luminar Technologies	554,992	1.20
	Food Producers — 0.56% (0.00%)		
55,040	AppHarvest	259,675	0.56
	Household Goods & Home Construction — 1.71% (1.63%)		
13,298	iRobot	792,228	1.71
	Pharmaceuticals & Biotechnology — 1.43% (1.43%)		
2,147	Illumina	660,751	1.43
	Software & Computer Services — 7.45% (8.94%)		
2,359	Autodesk	508,986	1.10
4,849	Cadence Design Systems	551,931	1.19
4,899	Manhattan Associates	562,674	1.22
19,818	National Instruments	578,052	1.25
6,209	PTC	554,368	1.20
1,494	ServiceNow	688,522	1.49
		<hr/>	
		3,444,533	7.45
	Technology Hardware & Equipment — 9.36% (9.07%)		
24,970	3D Systems	516,237	1.12
12,688	Brooks Automation	980,836	2.12
4,133	Microchip Technology	473,530	1.02
3,591	NVIDIA	556,957	1.20
5,175	QUALCOMM	501,242	1.08
7,910	Teradyne	645,686	1.40
19,104	Vocera Communications	655,436	1.42
		<hr/>	
		4,329,924	9.36
	Medical Equipment and Services — 5.80% (5.37%)		
7,023	Globus Medical	413,081	0.89
1,039	Intuitive Surgical	775,013	1.68
19,659	iRhythm Technologies	860,997	1.86
5,631	Omniceil	631,918	1.37
		<hr/>	
		2,681,009	5.80
	Portfolio of investments¹	45,863,318	99.15
	Net other assets	393,742	0.85
	Total net assets	<hr/>	
		£46,257,060	100.00%

Legal & General Global Robotics and Automation Index Fund

Portfolio Statement continued

¹ All investments are admitted to an official stock exchange unless otherwise stated.

Total purchases for the period: £17,577,933.

Total sales for the period: £9,765,548.

Legal & General Global Robotics and Automation Index Fund

Financial Statements

Statement of Total Return for the period ended 30 September 2021

	01/04/21 to 30/09/21		14/05/20 to 30/09/20	
	£	£	£	£
Income				
Net capital gains		1,887,411		878,243
Revenue	190,645		29,164	
Expenses	(118,944)		(7,693)	
Interest payable and similar charges	(1,289)		(305)	
Net revenue before taxation	70,412		21,166	
Taxation	(24,788)		(4,189)	
Net revenue after taxation for the period		45,624		16,977
Total return before distributions		1,933,035		895,220
Distributions		(47,959)		(16,977)
Change in net assets attributable to Unitholders from investment activities		£1,885,076		£878,243

Balance Sheet as at 30 September 2021

	30/09/21 £	31/03/21 £
ASSETS		
Fixed assets:		
Investments	45,863,318	36,173,084
Current assets:		
Debtors	759,065	384,073
Cash and bank balances	548,408	209,627
Cash equivalents	—	6,772
Total assets	47,170,791	36,773,556
LIABILITIES		
Creditors:		
Bank overdrafts	(174,195)	(346,313)
Distributions payable	(9,721)	(5,175)
Other creditors	(729,815)	(336,321)
Total liabilities	(913,731)	(687,809)
Net assets attributable to Unitholders	£46,257,060	£36,085,747

Statement of Change in Net Assets attributable to Unitholders for the period ended 30 September 2021

	01/04/21 to 30/09/21		14/05/20 to 30/09/20	
	£	£	£	£
Opening net assets attributable to Unitholders		36,085,747		—
Amounts received on issue of units	14,114,081		9,689,978	
Amounts paid on cancellation of units	(5,869,067)		(1,079,933)	
		8,245,014		8,610,045
Change in net assets attributable to Unitholders from investment activities		1,885,076		878,243
Retained distributions on accumulation units		41,223		16,378
Closing net assets attributable to Unitholders		£46,257,060		£9,504,666

The difference between the opening net assets and the comparative closing net assets is the movement in the second half of the year.

Legal & General Global Robotics and Automation Index Fund

Notes to the Financial Statements

1. Statement of Compliance

The Financial Statements have been prepared in compliance with UK Financial Reporting Standard 102 (FRS 102) and in accordance with the Statement of Recommended Practice for UK Authorised Funds issued by the Investment Association in May 2014 (2014 SORP).

2. Accounting Policies

The accounting policies applied are consistent with the most recent annual Financial Statements.

(a) Basis of Preparation

The Financial Statements have been prepared on a going concern basis, under the historical cost convention as modified by the revaluation of certain financial assets and liabilities measured at fair value through profit or loss. In making this assessment, and in response to COVID-19, the Manager has considered, amongst other things, factors such as Sub-fund size, cash flows through the Sub-fund and Sub-fund liquidity in its assessment of the Sub-fund's ability to meet its liabilities as they fall due. Based on this assessment, the Manager deems the basis of preparation appropriate.

Legal & General Global Robotics and Automation Index Fund

Sub-fund Information

Net Asset Values and Units in Issue

Class	Net Asset Value (£)	Units in Issue	Net Asset Value per Unit (p)
I-Class			
Distribution Units	2,431,509	3,132,449	77.62
Accumulation Units	13,095,517	16,855,493	77.69
C-Class			
Distribution Units	7,356,033	9,466,415	77.71
Accumulation Units	18,664,052	23,923,999	78.01
L-Class			
Accumulation Units	4,709,949	6,000,710	78.49

Past performance is not a guide to future performance.

The price of units and any income from them may go down as well as up.

Exchange rate changes may cause the value of any overseas investments to rise or fall.

Ongoing Charges Figures

	30 Sep 21	31 Mar 21
I-Class	0.80%	0.80%
C-Class	0.49%	0.49%
L-Class	0.05%	0.05%

The Ongoing Charges Figure (OCF) is the ratio of the Sub-fund's total disclosable costs (excluding overdraft interest) to the average net assets of the Sub-fund.

The OCF is intended to provide a reliable figure which gives the most accurate measure of what it costs to invest in a fund and is calculated based on the last period's figures.

Distribution Information

I-Class

A shortfall for the I-Class units arose because expenses exceeded the revenue of the I-Class. This being the case, there is no interim distribution payable for the I-Class.

C-Class

The distribution payable on 30 November 2021 is 0.1026p per unit for distribution units and 0.1040p per unit for accumulation units.

L-Class

The distribution payable on 30 November 2021 is 0.2719p per unit for accumulation units.

Legal & General Global Robotics and Automation Index Fund

Risk and Reward Profile



- The Risk and Reward Indicator table demonstrates where the Sub-fund ranks in terms of its potential risk and reward. The higher the rank the greater the potential reward but the greater the risk of losing money. It is not guaranteed to remain the same and may change over time. It is based on historical data and may not be a reliable indication of the future risk profile of the Sub-fund. The shaded area in the table above shows the Sub-fund's ranking on the Risk and Reward Indicator.
- The Sub-fund is in category six because it invests in company shares which are sensitive to variations in the stock market. The value of company shares can change substantially over short periods of time. Company shares are generally considered to be higher risk investments than bonds or cash.
- Even a fund in the lowest category is not a risk free investment.

Legal & General Unit Trust Managers I

General Information

Constitution

Launch date:

Legal & General Future World
Gender in Leadership
UK Index Fund

10 May 2018

Legal & General Future World
ESG Developed Index Fund

12 April 2019

Legal & General Future World
ESG UK Index Fund

15 April 2019

Legal & General Global
Robotics and Automation
Index Fund

14 May 2020

Period end dates for distributions: 31 March, 30 September

Distribution dates: 31 May, 30 November

Minimum initial lump
sum investment:

R-Class	£100
I-Class	£1,000,000
C-Class*	£100,000,000 (Global Robotics and Automation Index Fund £50,000,000)
L-Class**	£100,000

Minimum monthly contributions:

R-Class	£20
I-Class	N/A
C-Class*	N/A
L-Class**	N/A

Valuation point:

Future World ESG Developed Index Fund	3pm
Future World ESG UK Index Fund	12 noon
Global Robotics and Automation Index Fund	3pm

Fund management fees:

Future World ESG Developed Index Fund	R-Class	Annual 0.55%
	I-Class	Annual 0.25%
	C-Class*	Annual 0.18%
	L-Class**	Annual 0.06%
Future World ESG UK Index Fund	R-Class	Annual 0.52%
	I-Class	Annual 0.22%
	C-Class*	Annual 0.15%
	L-Class**	Annual 0.04%
Global Robotics and Automation Index Fund	I-Class	Annual 0.80%
	C-Class*	Annual 0.49%
	L-Class**	Annual 0.05%

Initial charge: Nil for all existing unit classes

* Class C units are only available to distributors or other institutional investors who actively market and distribute such units (or whom the Manager believes intend to do so) and to whom the Manager has confirmed by letter that they meet the criteria for investment in such units.

** Class L units are only available to other Legal & General funds and/or companies which have entered into an agreement with the Manager or an affiliate of the Manager.

Pricing and Dealing

The prices are published on the internet at www.legalandgeneral.com/investments/funds/prices-and-reports/daily-fund-prices immediately after they become available.

Dealing in units takes place on a forward pricing basis, from 8:30am to 6:00pm, Monday to Friday.

Buying and Selling Units

Units may be bought on any business day from the Manager or through a financial adviser by completing an application form or on the internet at www.legalandgeneral.com. Units may normally be sold back to the Manager on any business day at the bid price calculated at the following valuation point.

ISA Status

This Scheme may be held within this tax advantaged savings arrangement. The favourable tax treatment of ISAs may not be maintained. For full written information, please contact your usual financial adviser or ring 0370 050 0955.

Call charges will vary. We may record and monitor calls.

Prospectus and Manager's Report

Copies of the Prospectus and the most recent annual or interim reports are available free of charge by telephoning 0370 050 0955 or by writing to the Manager.

Do you have difficulty in reading information in print because of a disability? If so, we can help. We are able to produce information for our clients in large print and braille. If you would like to discuss your particular requirements, please contact us on 0370 050 0955.

Information on Tracking Error

The 'Tracking Error' of a Scheme is the measure of the volatility of the differences between the return of the Scheme and the return of the benchmark Index. It provides an indication of how closely the Scheme is tracking the performance of the benchmark Index after considering things such as Scheme charges and taxation.

Legal & General Unit Trust Managers I

General Information continued

Legal & General Future World ESG Developed Index Fund

Using monthly returns, over the review period, the annualised Tracking Error of the Sub-fund is 0.06%, whilst since the launch on 12 April 2019 to the end of September 2021, the annualised Tracking Error of the Sub-fund is 0.23%. These Tracking Errors are within the anticipated Tracking Error levels set out in the Sub-fund's Prospectus of +/-0.60% per annum.

Legal & General Future World ESG UK Index Fund

Using monthly returns, over the review period, the annualised Tracking Error of the Sub-fund is 0.10%, whilst since the launch on 15 April 2019 to the end of September 2021, the annualised Tracking Error of the Sub-fund is 0.22%. These Tracking Errors are within the anticipated Tracking Error levels set out in the Sub-fund's Prospectus of +/-0.60% per annum.

Legal & General Global Robotics and Automation Index Fund

Using monthly returns, over the review period, the annualised Tracking Error of the Sub-fund is 0.14%, whilst since the launch on 14 May 2020 to the end of September 2021, the annualised Tracking Error of the Sub-fund is 0.42%. These Tracking Errors are within the anticipated Tracking Error levels set out in the Sub-fund's Prospectus of +/-3.00% per annum.

Significant Changes

Change of Depositary

The depositary of the Scheme has changed with effect from 30 October 2021. The depositary is the entity we are required by regulation to appoint to carry out certain services in relation to the Scheme, namely, safekeeping of the assets, cash monitoring and regulatory oversight.

As you may know, the depositary of the Scheme was Northern Trust Global Services SE, UK branch ("NTGS-UK"). NTGS-UK is the UK branch of Northern Trust Global Services SE, which is a bank established in Luxembourg, and was permitted to provide trustee and depositary services into the UK by virtue of having extra permissions in the UK.

As a consequence of the UK's decision to leave the European Union, however, the UK financial services regulator which regulates NTGS-UK, the Financial Conduct Authority ("FCA"), has provided that UK branches of EU banks are no longer able to provide trustee and depositary services into the UK and those services have to be provided from a UK incorporated company. The FCA has provided a grace period for firms to implement the new rules which came into force on 1 January 2021.

In order to comply with the new rules, Northern Trust has established Northern Trust Investor Services Limited ("NTISL") to be the new trustee and depositary. NTISL is a company established in England and Wales and is authorised by the FCA to be a trustee and depositary. NTISL will provide the same services as NTGS-UK with the same processes and procedures in place. The change of depositary took place on 30 October 2021 and we have amended the Prospectus of the Scheme to reflect the details of NTISL as from that date.

Legal & General Unit Trust Managers I

General Information continued

Authorised Fund Manager

Legal & General (Unit Trust Managers) Limited
Registered in England and Wales No. 01009418
Registered office:
One Coleman Street,
London EC2R 5AA
Telephone: 0370 050 3350
Authorised and regulated by the Financial Conduct Authority

Directors of the Manager

M. Ammon (appointed 6 October 2021)
A. Clare*
E. Cowhey*
A. J. C. Craven
S. Hynes
M. Jordy* (appointed 24 March 2021)
H. Solomon
L. W. Toms
A. R. Toutouchi*

*Non-executive Director

Secretary

J. McCarthy

Registrar

Legal & General (Unit Trust Managers) Limited
P.O. Box 6080,
Wolverhampton WV1 9RB
Authorised and regulated by the Financial Conduct Authority

Dealing: 0370 050 0956
Enquiries: 0370 050 0955
Registration: 0370 050 0955

Call charges will vary. We may record and monitor calls.

Trustee

Northern Trust Investor Services Limited
Trustee and Depositary Services
50 Bank Street,
Canary Wharf,
London E14 5NT

Authorised by the Prudential Regulation Authority and regulated by the Financial Conduct Authority and the Prudential Regulation Authority

Independent Auditor

KPMG LLP
15 Canada Square,
London E14 5GL

Investment Adviser

Legal & General Investment Management Limited
One Coleman Street,
London EC2R 5AA
Authorised and regulated by the Financial Conduct Authority

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Legal & General (Unit Trust Managers) Limited

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www.legalandgeneral.com

