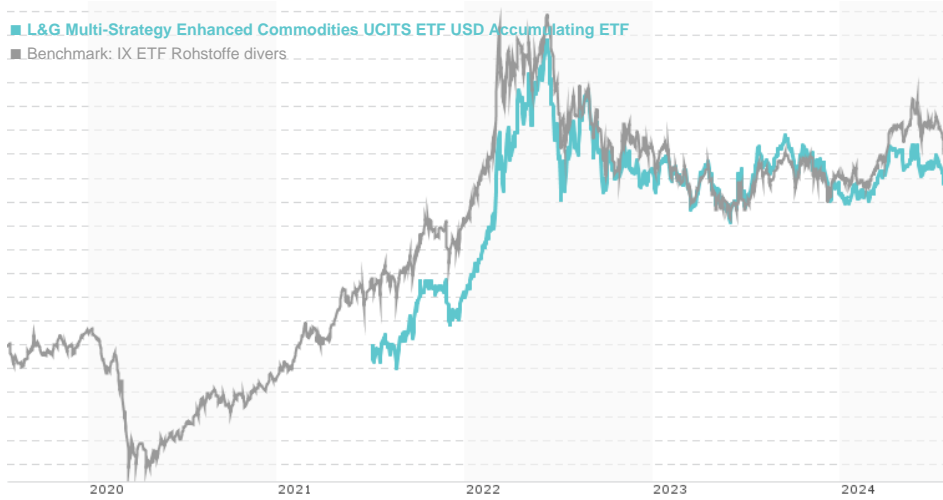


L&G Multi-Strategy Enhanced Commodities UCITS ETF USD Accumulating ETF / IE00BFXR6159 / A2N4PW / LGIM

Last 07/24/2024 <sup>1</sup>	Region	Branch	Type of yield	Type
13.41 USD	Worldwide	ETF Commodities	reinvestment	Alternative Investm.



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating <sup>2</sup>	EDA <sup>3</sup>						
	-						

Yearly Performance

2023	-3.70%
2022	+24.34%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	0.00%	Minimum investment	UNT 1
Category	Special Type	Planned administr. fee	0.00%	Savings plan	-
Sub category	ETF Commodities	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Ireland	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(07/24/2024) USD 1,646.63 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(07/24/2024) USD 1,987.71 mill.	Dividends		Investment company	
Launch date	7/5/2021	LGIM Managers (EU)			
KESt report funds	Yes	2 Dublin Landings, 1-W-131, Dublin			
Business year start	01.07.	Ireland			
Sustainability type	-	www.lgim.com/ie/			
Fund manager	-				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	-3.70%	+0.36%	+1.13%	-5.71%	-6.89%	+31.53%	-	+33.59%
Performance p.a.	-	-	-	-5.70%	-3.50%	+9.58%	-	+9.94%
Sharpe ratio	-4.06	-0.30	-0.17	-0.85	-0.51	0.33	-	0.35
Volatility	9.96%	10.00%	9.87%	11.02%	14.10%	17.95%	0.00%	18.00%
Worst month	-	-2.91%	-3.80%	-3.80%	-10.91%	-10.91%	0.00%	-10.91%
Best month	-	4.07%	4.07%	6.96%	6.96%	10.12%	0.00%	10.12%
Maximum loss	-4.74%	-6.07%	-6.07%	-9.95%	-18.00%	-23.44%	0.00%	-

Distribution permission

Austria, Germany, Switzerland

<sup>1</sup> Important note on update status: The displayed date refers exclusively to the calculation of the NAV.

## L&G Multi-Strategy Enhanced Commodities UCITS ETF USD Accumulating ETF / IE00BFXR6159 / A2N4PW / LGIM

2 The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

### Investment strategy

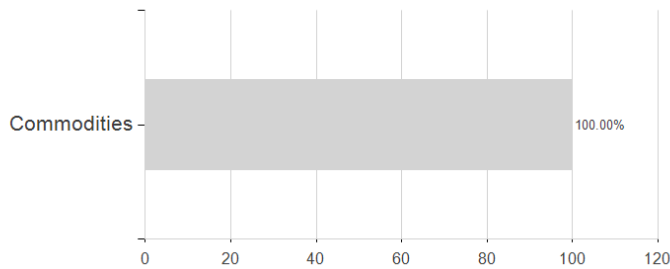
The index provides a return equivalent to a fully "collateralised" investment in a diversified portfolio of commodity "futures contracts" across the following sectors: (1) Energy, (2) Precious Metals, (3) Industrial Metals, (4) Livestock, and (5) Agriculture. The exposure to futures contracts of individual commodities within the Index is based on certain characteristics historically exhibited by such commodities and they are weighted according to their relative "liquidity" (a measure of how actively a commodity has historically traded), "economic significance" (determined by reference to historical production levels) and expected roll return (determined from futures contract prices). The Index return is comprised of: (1) the "spot" return which reflects the day-to-day changes in the prices of the commodity futures contracts, (2) the "roll" return associated with periodically selling the futures contracts that are nearing their expiry dates with later-dated equivalents in order to maintain exposure to the commodity futures on an ongoing basis, and (3) the "collateral" return which reflects the interest that a commodity investor would earn were they deposit with a bank (for safe-keeping) the cash that they will need to settle the contract at the future delivery date. A "futures contract" is an agreement to buy or sell a certain amount of an asset (such as a commodity) at a certain date in the future at a price that is agreed upon today. In order to provide the Share Class with exposure to the Index, the Company will primarily enter into "total return swap" agreements with one or more "swap counterparties" (i.e. investment banks) pursuant to which the Share Class receives the financial performance of the Index from the swap counterparties in return for a fee. Under the swap agreements, the Share Class receives payments from the swap counterparties when the Index increases and makes payments to the swap counterparties when the Index decreases. Swaps enable the Share...

### Investment goal

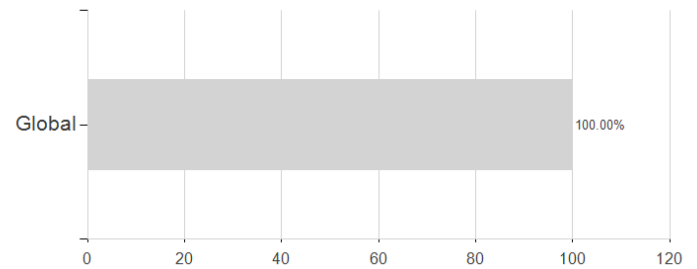
The Fund is a passively managed exchange traded Fund that aims to track the performance of the Barclays Backwardation Tilt Multi-Strategy Capped Total Return Index (the "Index"), subject to the deduction of the ongoing charges and other costs associated with operating the Fund. Shares in this Share Class (the "Shares") are denominated in EUR and can be bought and sold on stock exchanges by ordinary investors using an intermediary (e.g. a stockbroker). In normal circumstances, only Authorised Participants may buy and sell Shares directly with the Company.

### Assessment Structure

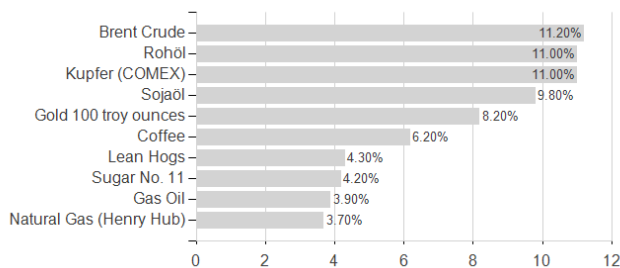
#### Assets



#### Countries



#### Largest positions



#### Branches

