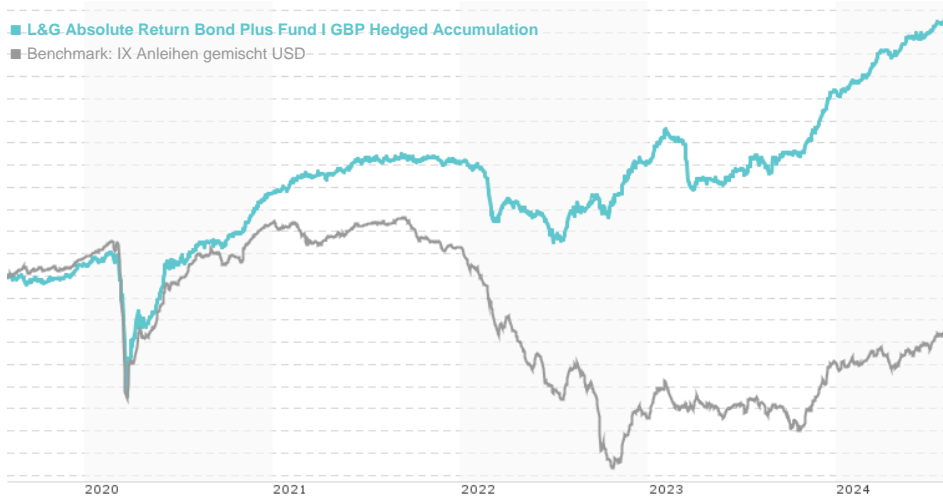


L&G Absolute Return Bond Plus Fund I GBP Hedged Accumulation / LU0989307953 / A2PECE / LGIM Managers (EU)

Last 08/02/2024 ¹	Region	Branch	Type of yield	Type
1.27 GBP	Worldwide	Bonds: Mixed	reinvestment	Fixed-Income Fund



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²							EDA ³
							-

Yearly Performance

2023	+5.74%
2022	+0.22%
2021	+2.44%
2020	+6.29%
2019	+5.07%

Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	5.00%	Minimum investment	USD 1,000,000.00
Category	Bonds	Planned administr. fee	0.00%	Savings plan	-
Sub category	Bonds: Mixed	Deposit fees	0.01%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(08/02/2024) USD 0.035 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(08/02/2024) USD 350.56 mill.	Dividends		Investment company	
Launch date	12/15/2016	LGIM Managers (EU)			
KESt report funds	Yes	2 Dublin Landings, 1-W-131, Dublin			
Business year start	01.01.	Ireland			
Sustainability type	-	www.lgim.com/ie/			
Fund manager	Colin Reedie, Matthew Rees				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+1.31%	+5.02%	+5.85%	+11.87%	+16.67%	+12.05%	+23.75%	+26.18%
Performance p.a.	-	-	-	+11.83%	+8.00%	+3.86%	+4.35%	+3.86%
Sharpe ratio	8.74	3.22	3.28	3.22	1.31	0.07	0.16	0.05
Volatility	1.48%	2.08%	2.01%	2.55%	3.34%	3.27%	4.46%	4.16%
Worst month	-	-0.14%	-0.14%	-0.46%	-4.06%	-4.06%	-6.95%	-6.95%
Best month	-	2.05%	2.34%	2.61%	2.61%	2.61%	3.30%	3.30%
Maximum loss	-0.11%	-0.58%	-0.58%	-1.31%	-4.87%	-7.22%	-12.71%	-

Distribution permission

Germany, Switzerland, Luxembourg

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

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](#)

3 Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

L&G Absolute Return Bond Plus Fund I GBP Hedged Accumulation / LU0989307953 / A2PECE / LGIM Managers (EU)

Investment strategy

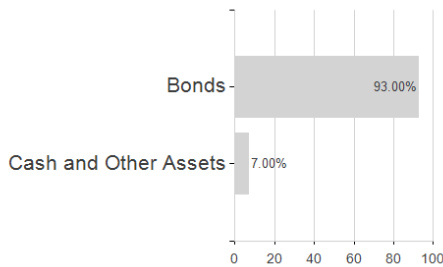
The Manager has broad discretion over the composition of the Fund's portfolio. The Fund will invest predominantly in fixed income securities. These include bonds and other debt instruments, issued in a variety of currencies by companies and governments from around the world. In addition to decreasing the weighted average carbon intensity over time, the Fund promotes a range of environmental and social characteristics by: - Excluding investments in bonds issued by companies in the LGIM Future World Protection List ("FWPL"). - Excluding companies from the Fund which do not meet the Manager's "Climate Impact Pledge", in order to encourage strong governance and sustainable strategies. The Fund will invest primarily in debt rated by a recognised rating agency as investment grade (rated as lower risk). It may also invest in debt rated as sub-investment grade (rated as higher risk). The Fund may also invest in unrated bonds which have not been rated by a credit rating agency. The Fund may also invest in transferable securities, including but not limited to, depository receipts, permitted deposits, money market instruments, cash, near cash and units in collective investment schemes. The absolute return philosophy is focused on capital preservation and minimising falls in value. In order to achieve consistent positive returns, significant emphasis is placed on risk management and avoiding downside scenarios. The Fund will use derivatives extensively for investment purposes or to reduce risk or cost or to generate additional growth. Derivatives are financial instruments whose values are based upon the price of one or more other asset(s). Usage of derivatives is monitored to ensure that the Fund is not exposed to excessive or unintended risks.

Investment goal

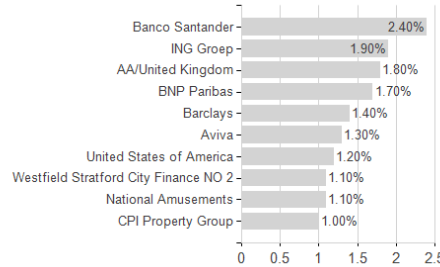
The objective of the Fund is to provide a combination of growth and income above those of the ICE BofA USD 3 Month Deposit Offered Rate Constant Maturity Total Return Index, the "Benchmark Index". The Fund is actively managed and aims to outperform the Benchmark Index by 3.5% per annum. The Fund aims to deliver this objective while decarbonising the portfolio over time, targeting a 50% reduction in weighted average carbon intensity by 2030, compared to a December 2019 baseline level. The Fund aims to generate positive returns in all market conditions. The Fund has a higher performance target than that of the L&G Absolute Return Bond Fund. The objective is before the deduction of any charges and measured over rolling three year periods. There can be no assurance that the Fund will achieve its investment objective.

Assessment Structure

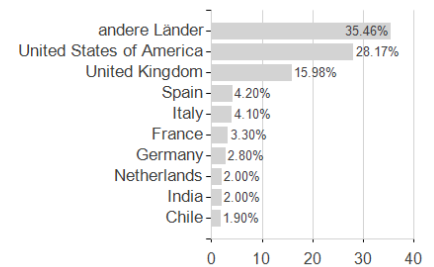
Assets



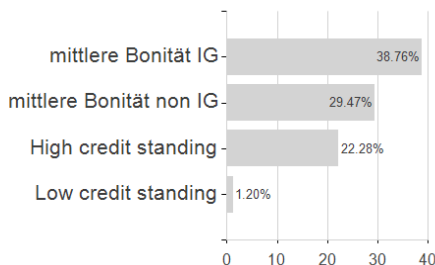
Largest positions



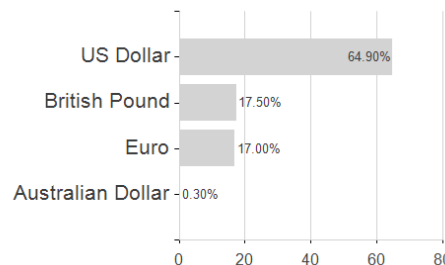
Countries



Rating



Currencies



Branches

