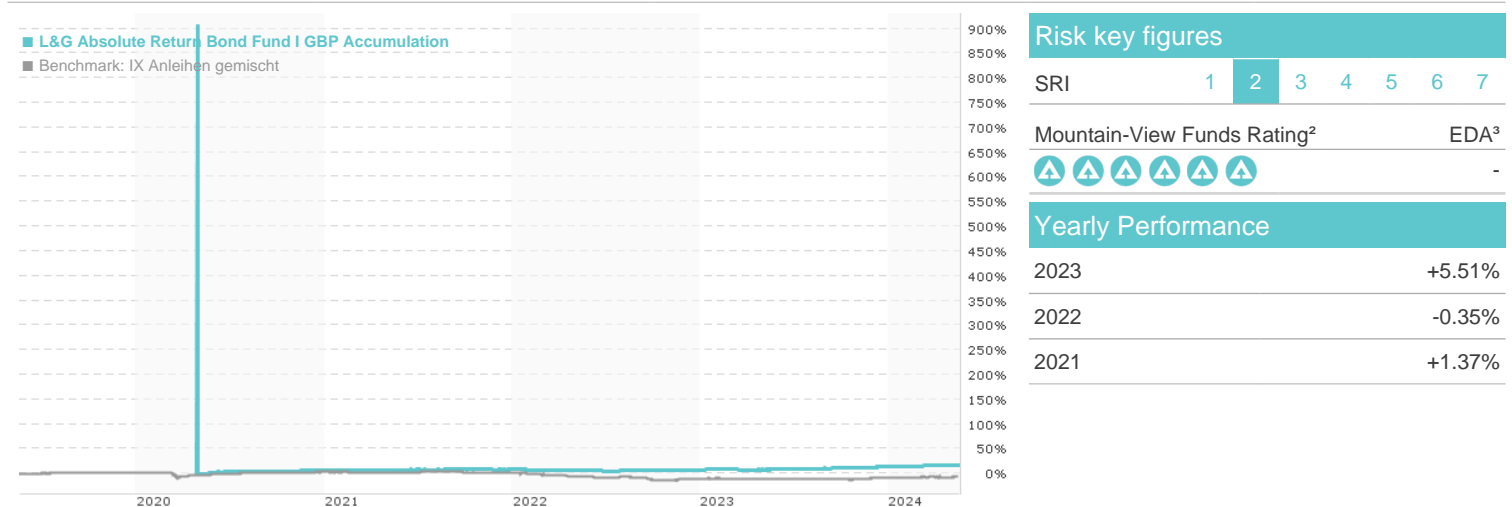


## L&G Absolute Return Bond Fund I GBP Accumulation / LU1000844222 / A2PECD / LGIM Managers (EU)

| Last 05/17/2024 <sup>1</sup> | Region    | Branch       | Type of yield | Type              |
|------------------------------|-----------|--------------|---------------|-------------------|
| 1.18 GBP                     | Worldwide | Bonds: Mixed | reinvestment  | Fixed-Income Fund |



| Master data         |                                 | Conditions                         |       | Other figures      |                  |
|---------------------|---------------------------------|------------------------------------|-------|--------------------|------------------|
| Fund type           | Single fund                     | Issue surcharge                    | 5.00% | Minimum investment | GBP 1,000,000.00 |
| Category            | Bonds                           | Planned administr. fee             | 0.00% | Savings plan       | -                |
| Sub category        | Bonds: Mixed                    | Deposit fees                       | 0.01% | UCITS / OGAW       | -                |
| Fund domicile       | Luxembourg                      | Redemption charge                  | 0.00% | Performance fee    | 0.00%            |
| Tranch volume       | (05/17/2024) GBP 0.001 mill.    | Ongoing charges                    | -     | Redeployment fee   | 0.00%            |
| Total volume        | (05/17/2024) GBP 1,707.29 mill. | Dividends                          |       | Investment company |                  |
| Launch date         | 4/27/2020                       | LGIM Managers (EU)                 |       |                    |                  |
| KESr 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      | +0.83% | +4.53% | +3.22% | +8.35% | +10.45% | +8.83% | -      | +18.81%     |
| Performance p.a. | -      | -      | -      | +8.33% | +5.09%  | +2.86% | -      | +4.34%      |
| Sharpe ratio     | 7.15   | 3.85   | 3.45   | 2.91   | 0.67    | -0.53  | -      | 0.00        |
| Volatility       | 0.94%  | 1.44%  | 1.47%  | 1.56%  | 1.92%   | 1.82%  | 0.00%  | 444.05%     |
| Worst month      | -      | 0.50%  | 0.50%  | 0.20%  | -1.53%  | -1.53% | -1.53% | -1.53%      |
| Best month       | -      | 0.90%  | 0.84%  | 1.19%  | 1.19%   | 1.19%  | 2.29%  | 2.29%       |
| Maximum loss     | -0.09% | -0.23% | -0.23% | -0.47% | -2.10%  | -3.17% | 0.00%  | -           |

### Distribution permission

Switzerland, Luxembourg

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

<sup>2</sup> 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](#)

DISCLAIMER: The information on this page are for informational purposes only and should neither an offer to sell nor a solicitation for the purchase of the security or recommendation in favor of the security to be understood. baha GmbH assumes no liability despite thorough searches for the accuracy of the data.

Funds data from: [www.mountain-view.com](#). Fact Sheet created by: [www.baha.com](#)

Created: 05/19/2024

## L&G Absolute Return Bond Fund I GBP Accumulation / LU1000844222 / A2PECD / LGIM Managers (EU)

### Investment strategy

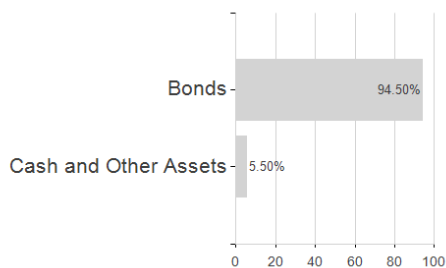
The Manager has broad discretion over the composition of the Fund's portfolio. The Fund will invest predominantly in fixed income securities. These include bonds and other debt instruments, issued in a variety of currencies by companies and governments from around the world. In addition to decreasing 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 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 invest in bonds which have not been rated by a credit rating agency. The Fund may also invest in other transferable securities, including but not limited to, depository receipts, permitted deposits, money market instruments, cash, near cash and units in collective investment schemes.

### Investment goal

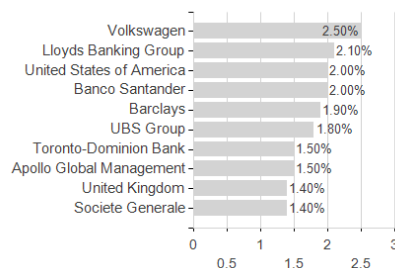
The objective of the Fund is to provide a combination of growth and income above those of the ICE BofA British Pound 3 Month Deposit Offered Rate Constant Maturity Total Return Index, the "Benchmark Index". The Fund aims to outperform the Benchmark Index by 1.5% per annum. This objective is before the deduction of any charges and measured over rolling three year periods. 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.

### Assessment Structure

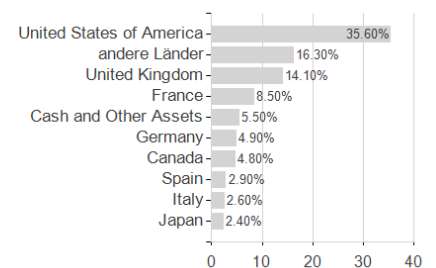
#### Assets



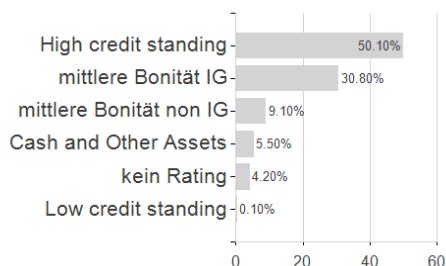
#### Largest positions



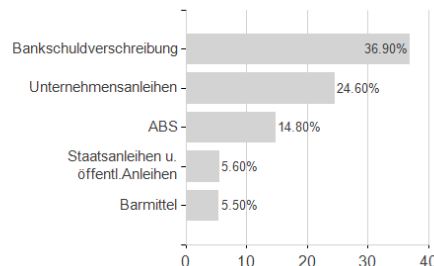
#### Countries



#### Rating



#### Issuer



#### Currencies

