

# L&G Global Developed Four Factor Index Fund



ACS (UCITS compliant) J-Class GBP Acc

## FUND AIM

The objective of the Fund is to provide a combination of income and growth by tracking the SciBeta Developed Low-Carbon & ESG High-Factor-Intensity Multi-Beta (vol, val, mom, pro/inv) Maximum Deconcentration Index, the "Index". This objective is after the deduction of charges and taxation.

## RISK AND REWARD PROFILE



The synthetic risk and reward indicator (SRRI) is based on the historic volatility of the fund's value and it may change in the future.

The fund is in category 5 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.

For more information, please refer to the Key Risks section on page 3.

## WHO IS THIS FUND FOR?

- This fund is designed for investors looking for both income and growth from an investment in global developed company shares
- Although investors can take their money out at any time, this fund may not be appropriate for those who plan to withdraw their money within five years
- This fund is not designed for investors who cannot afford more than a minimal loss of their investment
- If you do not understand this document we recommend you seek additional information to help you decide if this fund is right for you

## FUND FACTS

Fund size <b>£1,398.3m</b>	Launch date <b>7 Aug 2018</b>
Base currency <b>GBP</b>	Domicile <b>UK</b>

## COSTS

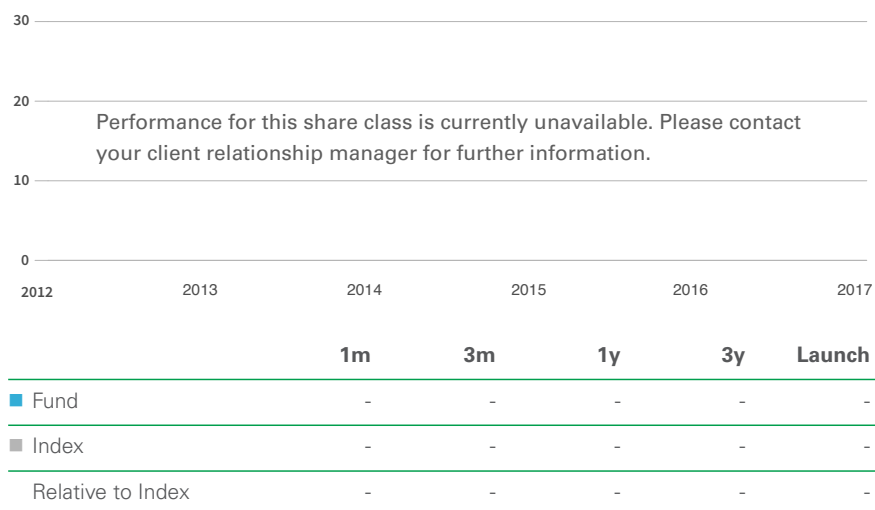
Initial charge <b>0.00%</b>	Ongoing charge <b>0.06%</b>
Price basis <b>Single - full swing</b>	Dilution levy <b>0.124%</b>

## BENCHMARKS

Target benchmark  
**SciBeta Developed Low-Carbon & ESG High-Factor-Intensity Multi-Beta (vol, val, mom, pro/inv) Maximum Deconcentration\***

**\*The benchmark performance will be shown in GBP for this share class on future updates of this factsheet**

## PERFORMANCE (%)



## FUND SNAPSHOT

- **What does it invest in?** Invests in shares of large and medium sized companies globally, as measured by market capitalisation. Has at least 70% of the fund invested in shares that are included in the Index.
- **How does it invest?** Passively managed, aiming to replicate the performance of the Index, which is constructed based on four risk factors (value, low volatility, momentum and quality), according to the Index provider's methodology.

## 12 MONTH PERFORMANCE TO MOST RECENT QUARTER (%)

12 months to 31 December	2018	2017	2016	2015	2014
Fund	-	-	-	-	-
Index	-	-	-	-	-
Relative to Index	-	-	-	-	-

All performance periods over a year will be annualised. Performance for the J GBP Acc share class in GBP, launched on 15 October 2018. Source: Lipper. Performance assumes all fund charges have been taken and that all income generated by the investments, after deduction of tax, remains in the fund.

**Past performance is not a guide to the future.**

## PORTFOLIO BREAKDOWN

All data sources are a combination of LGIM and the Fund Accountant unless otherwise stated. Totals may not sum due to rounding.



### SECTOR (%)

Financials	19.8
Industrials	13.8
Technology	13.7
Cyclical Consumer	12.2
Non-Cyclical Consumer	9.8
Healthcare	9.3
Utilities	9.3
Basic Materials	5.8
Energy	3.7
Telecommunications Services	2.6
Undefined	0.1



### MARKET CAPITALISATION (%)

Large	61.6
Mid	36.9
Small	1.5



■ Top 10 holdings 4.5%  
 ■ Rest of portfolio 95.5%

No. of holdings in fund 1,842  
 No. of holdings in index 896

### TOP 10 HOLDINGS (%)

Target Corp	0.5
Allstate Corp	0.5
ANSYS Inc	0.5
Walt Disney Company	0.5
Walmart Inc	0.5
Ingersoll-Rand Plc	0.5
Hartford Financial Svcs Group	0.4
Synopsys Inc	0.4
Phillips 66	0.4
Eaton Corp Plc	0.4

### COUNTRY (%)

United States	61.8
Japan	8.8
United Kingdom	5.6
France	3.8
Canada	3.7
Switzerland	2.3
Germany	2.0
Australia	2.0
Netherlands	1.5
Other	8.6



### INDEX FUND MANAGEMENT TEAM

The Index Fund Management team comprises 25 fund managers, supported by two analysts. Management oversight is provided by the Global Head of Index Funds. The team has average industry experience of 15 years, of which seven years has been at LGIM, and is focused on achieving the equally important objectives of close tracking and maximising returns.

**KEY RISKS**

- The value of an investment is not guaranteed and can go down as well as up; you may not get back the amount you originally invested.
- The fund could lose money if any institution providing services such as acting as counterparty to derivatives or other instruments, becomes unwilling or unable to meet its obligations to the fund.
- Derivatives are highly sensitive to changes in the value of the asset on which they are based and can increase the size of losses and gains.
- The fund may have underlying investments that are valued in currencies that are different from the currency of this share class. Exchange rate fluctuations will impact the value of your investment. Currency hedging techniques may be applied to reduce this impact but may not entirely eliminate it.

For more information, please refer to the key investor information document on our website [↗](#)

**COUNTRY REGISTRATION**

 United Kingdom

**SPOTLIGHT ON LEGAL & GENERAL INVESTMENT MANAGEMENT**

We are one of Europe's largest asset managers and a major global investor, with assets under management of £1,134.5 billion (as at 30 June 2019). We work with a wide range of global clients, including pension schemes, sovereign wealth funds, fund distributors and retail investors.

The AUM disclosed aggregates the assets managed by LGIM in the UK, LGIMA in the US and LGIM Asia in Hong Kong. The AUM includes the value of securities and derivatives positions.

**DEALING INFORMATION**

Valuation frequency	Daily, 22:30 GMT
Dealing frequency	Each Business Day
Settlement period	T+2

**CODES**

**ISIN** GB00BD904M12

**Bloomberg** LGDFSJA LN

**TO FIND OUT MORE**

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

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**Internal Fund Code: 6516**