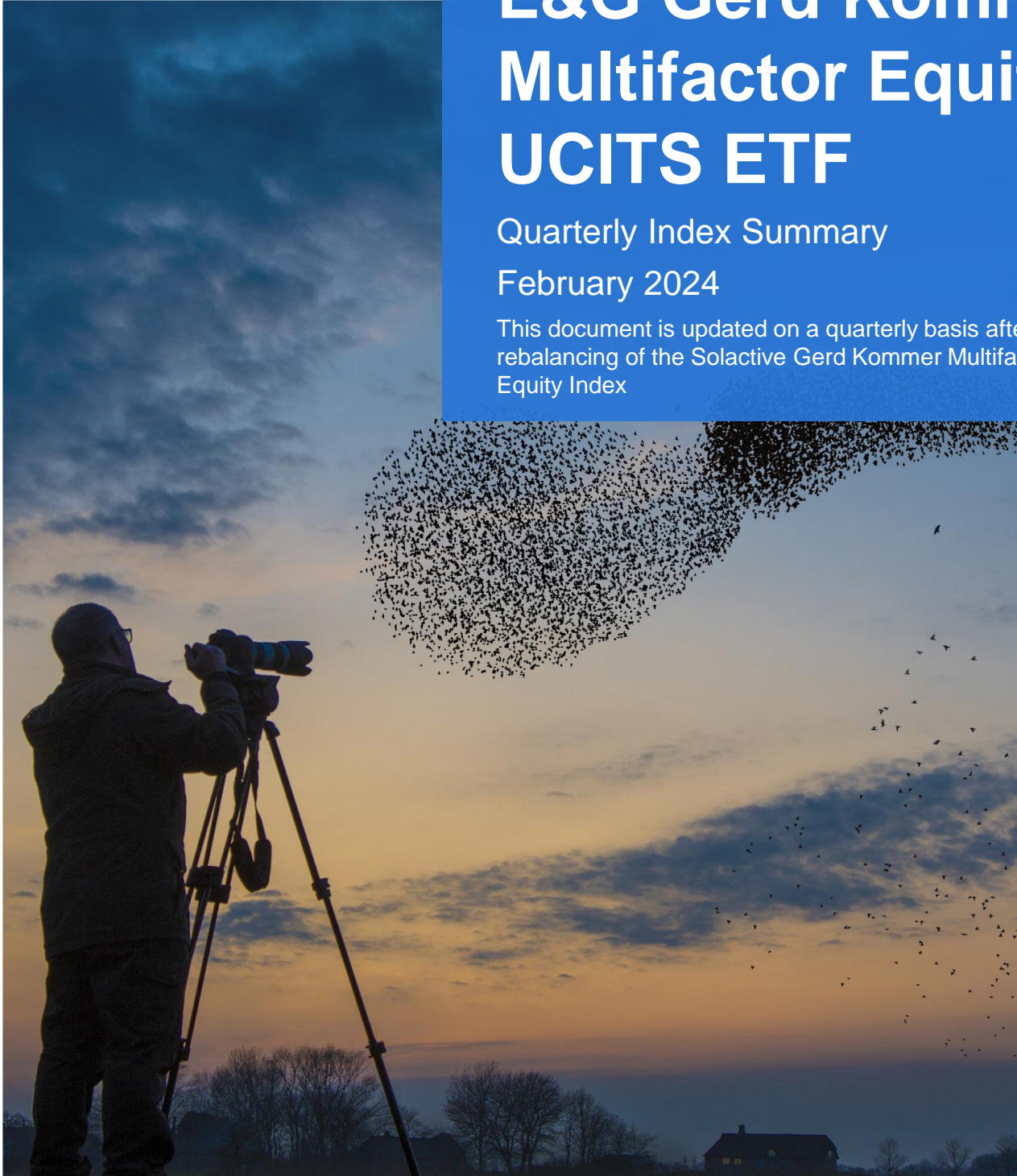


L&G Gerd Kommer Multifactor Equity UCITS ETF

Quarterly Index Summary

February 2024

This document is updated on a quarterly basis after each rebalancing of the Solactive Gerd Kommer Multifactor Equity Index



Key risk

Past performance is not a guide to the future. The value of an investment and any income taken from it is not guaranteed and can go down as well as up, you may not get back the amount you originally invested.

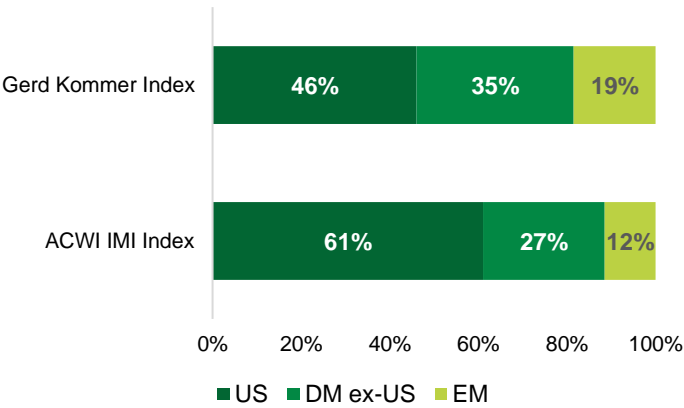


Index	Description
Gerd Kommer Index	The Gerd Kommer Index aims to provide exposure to the equity market in the developed and emerging market countries globally where weights are tilted by reference to certain factors. The index determines individual country weights using market capitalisation and the economic output, i.e. gross domestic product (GDP).
MC / GDP Index	Individual country weights are derived based on their market capitalisation and economic output, i.e., gross domestic product (GDP). The pure market cap weight per company is then scaled relative to its derived country weight. This has been included for illustrative purposes to demonstrate the impact of the GDP-tilted approach before further tilting to certain factors.
ACWI IMI Index	The ACWI IMI Index covers 99% of the market capitalization in the developed and emerging markets. The index is weighted based on market capitalization.

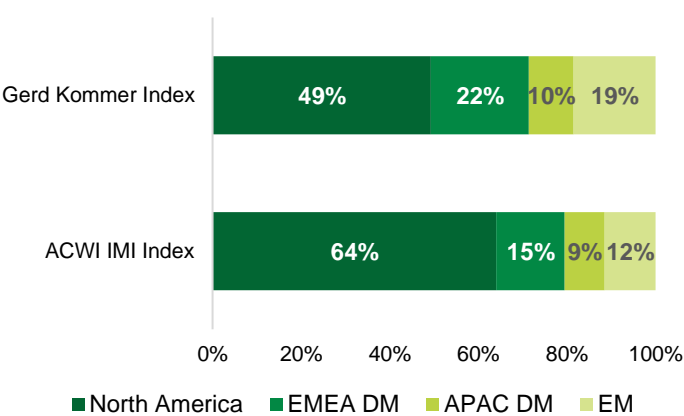
Country Exposure*

	Gerd Kommer Index	ACWI IMI Index
United States	46.0%	61.0%
Japan	5.8%	6.1%
China	4.8%	2.7%
United Kingdom	4.1%	3.6%
Germany	3.8%	1.9%
India	3.4%	2.2%
France	3.4%	2.6%
Canada	3.2%	3.0%
Australia	2.4%	1.9%
Switzerland	2.1%	2.2%
South Korea	2.0%	1.4%
Taiwan	1.7%	1.8%
Netherlands	1.6%	1.2%
Brazil	1.4%	0.7%
Spain	1.3%	0.6%
Sweden	1.3%	0.9%
Italy	1.2%	0.6%
Denmark	1.1%	0.8%
Hong Kong	1.0%	0.6%
Saudi Arabia	1.0%	0.5%
Singapore	0.7%	0.3%
Mexico	0.7%	0.3%
South Africa	0.6%	0.3%
Finland	0.5%	0.3%
United Arab Emirates	0.5%	0.2%
Other	4.5%	2.3%

US, Developed (DM) & Emerging Markets (EM) Exposure



Regional Exposure



Sector Exposure

	Gerd Kommer Index	MC / GDP Index	ACWI IMI Index
Financials	17.5%	17.6%	15.8%
Information Technology	16.4%	18.2%	21.1%
Industrials	12.2%	12.3%	11.7%
Consumer Discretionary	11.0%	11.3%	11.1%
Health Care	9.0%	10.4%	11.3%
Energy	8.9%	5.0%	4.7%
Communication Services	7.1%	7.0%	7.1%
Materials	6.7%	5.6%	4.9%
Consumer Staples	5.8%	6.5%	6.5%
Utilities	3.0%	3.2%	2.7%
Real Estate	2.6%	3.0%	2.9%

Source: Solactive, LGIM. Data based on the index selection results as of the index selection day 2nd of January 2024. Note that the selection results became effective in the index on 1st of February 2024. Price movements between the selection and effective day may mean that the above numbers may deviate on the effective day. *The country assignment shown is based on Solactive country assignment logic and can take into account the country of incorporation, country of primary listing, country of domicile, and country of risk. Note that for certain countries the displayed country weight in this document may differ from the displayed weight as shown in other product related factsheets that may follow a different country assignment logic. The value of an investment and any income taken from it is not guaranteed and can go down as well as up, you may not get back the amount you originally invested.

Exclusions

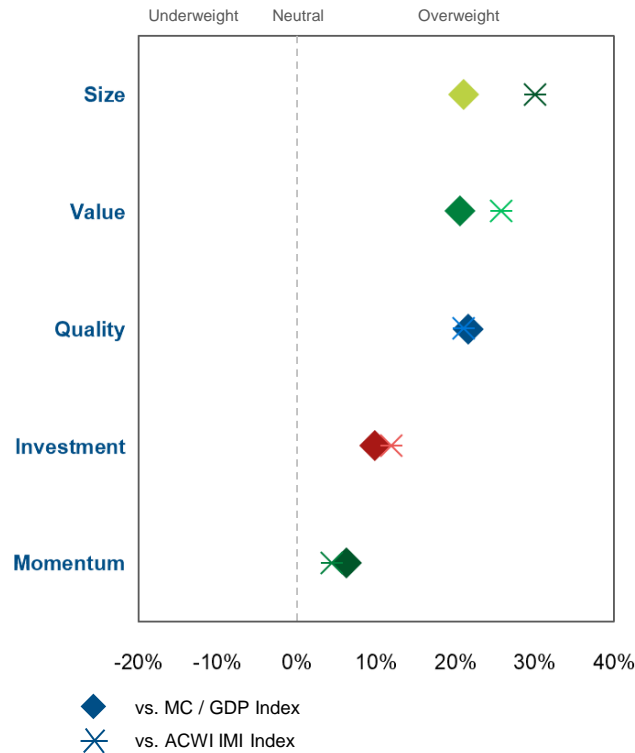
	Number of Securities*	Weight*
ESG Exclusions	314	4.72%
IPO Exclusions	50	0.20%
Short Interest Exclusions	11	0.03%

Holdings Concentration (%)

	Gerd Kommer Index	MC / GDP Index	ACWI IMI Index
Top 10 Holdings	7.8%	12.2%	16.1%
Top 100 Holdings	31.9%	34.7%	40.5%
Top 1000 Holdings	74.8%	75.6%	79.5%

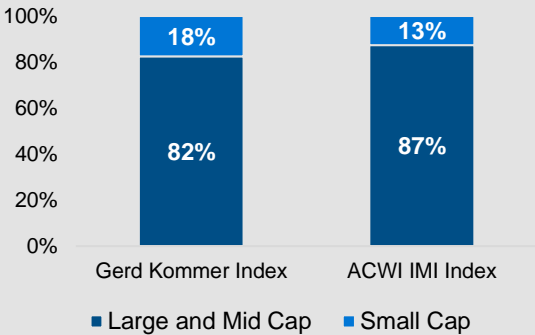
Factor Exposure

	Size	Value	Quality	Investment	Momentum
vs. MC / GDP Index	21%	21%	22%	10%	6%
vs. ACWI IMI Index	30%	26%	21%	12%	4%



Factor Exposure is calculated against the ACWI IMI Index and the MC / GDP Index as the Gerd Kommer Index takes both market cap and GDP per country into account. An overweight in a respective factor means an improvement in the factor score in the Gerd Kommer Index against the displayed indices.

Size Breakdown



Market Cap (\$)	Gerd Kommer Index	ACWI IMI Index
< 5 Billion	13.0%	8.4%
5 - 10 Billion	10.2%	6.8%
10 - 20 Billion	12.1%	8.9%
20 - 50 Billion	18.6%	16.7%
50 - 100 Billion	13.3%	13.8%
> 100 Billion	32.7%	45.4%

Fundamentals

P/B Ratio	P/E Ratio	Div. Yield
2.03	15.87	2.40

Data for P/E and P/B ratio is sourced from Bloomberg, as of 1st February 2024. Dividend Yield is based on net dividends of the underlying stocks in the index from the past 12 months.

Trading Information

Exchange	Currency	ISIN	WKN	Ticker	Shareclass
Deutsche Börse	EUR	IE0001UQQ933	WELT0A	GERD GY	Accumulating
SIX Swiss Exchange	CHF	IE0001UQQ933	WELT0A	GERD SW	Accumulating
Deutsche Börse	EUR	IE000FPWSSL69	WELT0B	KOMR GY	Distributing
SIX Swiss Exchange	CHF	IE000FPWSSL69	WELT0B	KOMR SW	Distributing

Source: Solactive, LGIM, Bloomberg. Data based on the index selection results as of the index selection day 2nd of January 2024. Note that the selection results became effective in the index on 1st of February 2024. Price movements between the selection and effective day may mean that the above numbers may deviate on the effective day. *Based on the ACWI IMI Index. Past performance is not a guide to the future. The value of an investment and any income taken from it is not guaranteed and can go down as well as up, you may not get back the amount you originally invested.

Contact us

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