

FACTSHEET - AS OF 26-Apr-2024

Solactive L&G Global Thematic Index PR

DESCRIPTION

Representation of constituent securities from one or more L&G equity Thematic ETFs

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOFRS9 / SLOFRS	Base Value / Base Date	100 Points / 23.04.2019
Bloomberg / Reuters	/ .SOLGGTDP	Last Price	1429.74
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 23.04.2019
Index Members	358		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.57%	-1.51%	15.58%	1.99%	-4.59%	42.97%
Performance (p.a.)						7.40%
Volatility (p.a.)	15.04%	13.71%	14.57%	14.41%	13.66%	17.93%
High	1498.15	1504.68	1509.21	1549.49	1504.68	1807.49
Low	1387.78	1387.78	1238.14	1236.98	1387.78	829.96
Sharpe Ratio*	-3.24	-0.83	1.98	-0.23	-1.37	0.12
Max. Drawdown	-7.37%	-7.77%	-8.05%	-20.17%	-7.77%	-33.14%
VaR 95 \ 99				-24.9% \ -35.6%		-28.7% \ -45.6%
CVaR 95 \ 99				-31.0% \ -37.9%		-41.4% \ -68.4%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

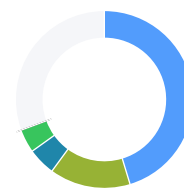
COMPOSITION BY CURRENCIES

- USD 52.9%
- JPY 14.7%
- EUR 12.7%
- KRW 3.6%
- Others 16.1%



COMPOSITION BY COUNTRIES

- US 45.3%
- JP 14.7%
- DE 5.0%
- KY 4.3%
- Others 30.6%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
HYUNDAI ELECTRIC & ENERGY SY	267260 KP Equity	KR	KRW	1.62%
SUMITOMO ELECTRIC INDUSTRIES LTD	5802 JT Equity	JP	JPY	1.31%
VERTEX PHARMACEUTICALS INC	VRTX UW Equity	US	USD	0.92%
SWEDISH ORPHAN BIOVITRUM AB	SOBI SS Equity	SE	SEK	0.86%
TESLA INC	TSLA UW Equity	US	USD	0.82%
DARKTRACE PLC	DARK LN Equity	GB	GBP	0.72%
RENAULT SA	RNO FP Equity	FR	EUR	0.71%
INNOVENT BIOLOGICS INC	1801 HK Equity	KY	HKD	0.71%
ASTRAZENECA PLC-SPONS ADR	AZN UW Equity	GB	USD	0.71%
INCYTE CORP	INCY UW Equity	US	USD	0.69%

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