

# FACTSHEET - AS OF 26-Apr-2024

## Solactive L&G Global Thematic Index NTR

### DESCRIPTION

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOFRT7 / SLOFRT	Base Value / Base Date	100 Points / 23.04.2019
Bloomberg / Reuters	SOLGGTDN Index/ .SOLGGTDN	Last Price	1485.54
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	-4.44%	-1.28%	15.99%	2.94%	-4.35%	48.55%
Performance (p.a.)						8.22%
Volatility (p.a.)	15.06%	13.71%	14.56%	14.42%	13.66%	17.93%
High	1556.21	1560.44	1564.14	1601.09	1560.44	1837.81
Low	1441.84	1441.84	1282.00	1280.78	1441.84	834.63
Sharpe Ratio*	-3.17	-0.76	2.05	-0.16	-1.32	0.16
Max. Drawdown	-7.35%	-7.60%	-7.82%	-20.01%	-7.60%	-32.55%
VaR 95 \ 99				-24.9% \ -35.6%		-28.7% \ -45.5%
CVaR 95 \ 99				-31.0% \ -37.9%		-41.4% \ -68.3%

\* 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).

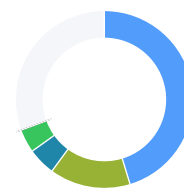
## COMPOSITION BY CURRENCIES

- 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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