

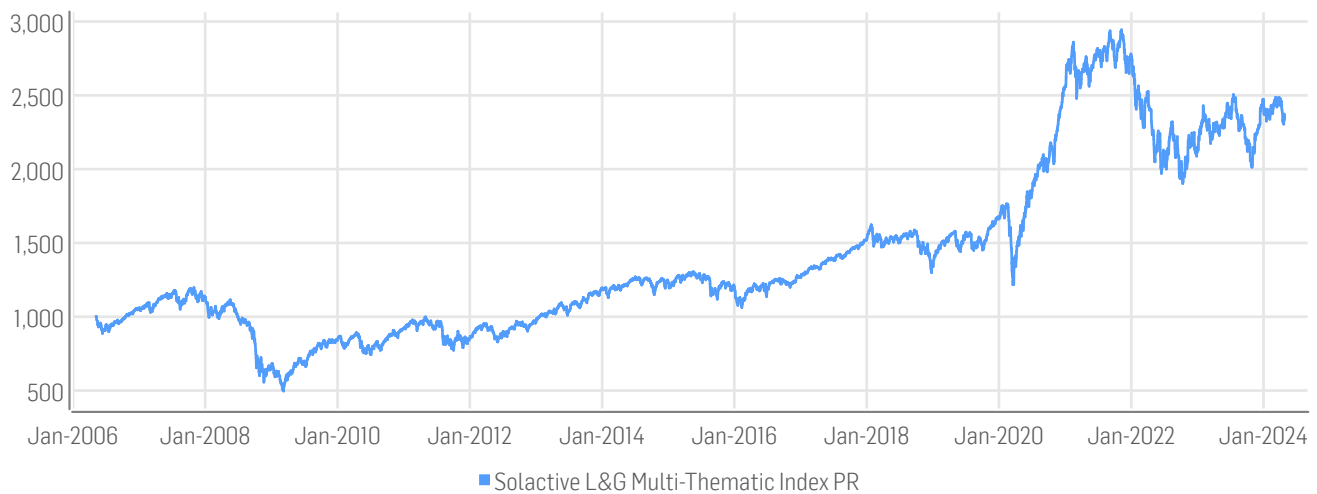
# FACTSHEET - AS OF 26-Apr-2024

## Solactive L&G Multi-Thematic Index PR

### DESCRIPTION

Representation of ETFs from the L&G Thematic Equity ETFs universe, weighted to minimize volatility subject to risk-parity

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0LJ6	Base Value / Base Date	1000 Points / 05.08.2006
Bloomberg / Reuters	/.SOLGMTDP	Last Price	2372.89
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 05.08.2006
Index Members	11		

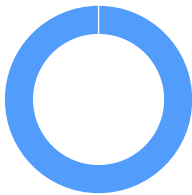
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.80%	-0.72%	17.45%	6.51%	-4.04%	149.23%
Performance (p.a.)						5.29%
Volatility (p.a.)	19.03%	16.05%	17.39%	16.73%	16.01%	17.51%
High	2486.07	2487.36	2487.36	2505.73	2487.36	2944.67
Low	2304.78	2304.78	2012.31	2012.31	2304.78	496.01
Sharpe Ratio*	-2.26	-0.51	1.91	0.08	-1.07	-0.00
Max. Drawdown	-7.29%	-7.34%	-7.34%	-19.69%	-7.34%	-58.60%
VaR 95 \ 99				-30.2% \ -40.2%		-28.0% \ -55.4%
CVaR 95 \ 99				-36.3% \ -46.3%		-44.0% \ -73.0%

\* 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).

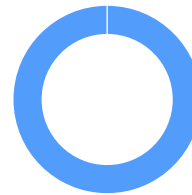
## COMPOSITION BY CURRENCIES

• EUR 100.0%



## COMPOSITION BY COUNTRIES

• IE 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
L&G EMERGING CYBER ETF	ESPY IM Equity	IE	EUR	14.60%
L&G CLEAN WATER UCITS ETF	GLUG IM Equity	IE	EUR	12.91%
L&G ECOMMERCE LOGISTICS GO UCITS ETF	ECOM IM Equity	IE	EUR	11.14%
L&G CLEAN ENERGY UCITS ETF	RENW IM Equity	IE	EUR	9.56%
L&G HEALTHCARE BREAKTHROUGH UCITS ETF	DOCT IM Equity	IE	EUR	9.07%
L&G PHARMA BREAKTHROUGH GO UCITS ETF	BIOT IM Equity	IE	EUR	8.56%
L&G DIGITAL PAYMENTS	DPAY IM Equity	IE	EUR	8.24%
L&G BATTERY VALUE-CHAIN GO UCITS ETF	BATT IM Equity	IE	EUR	8.15%
L&G ROBO GL ROBOTICS AND AUTOMATION UCITS ETF	ROBO IM Equity	IE	EUR	6.52%
L&G OPTICAL & PHOTON ETF	LAZR IM Equity	IE	EUR	6.14%

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