

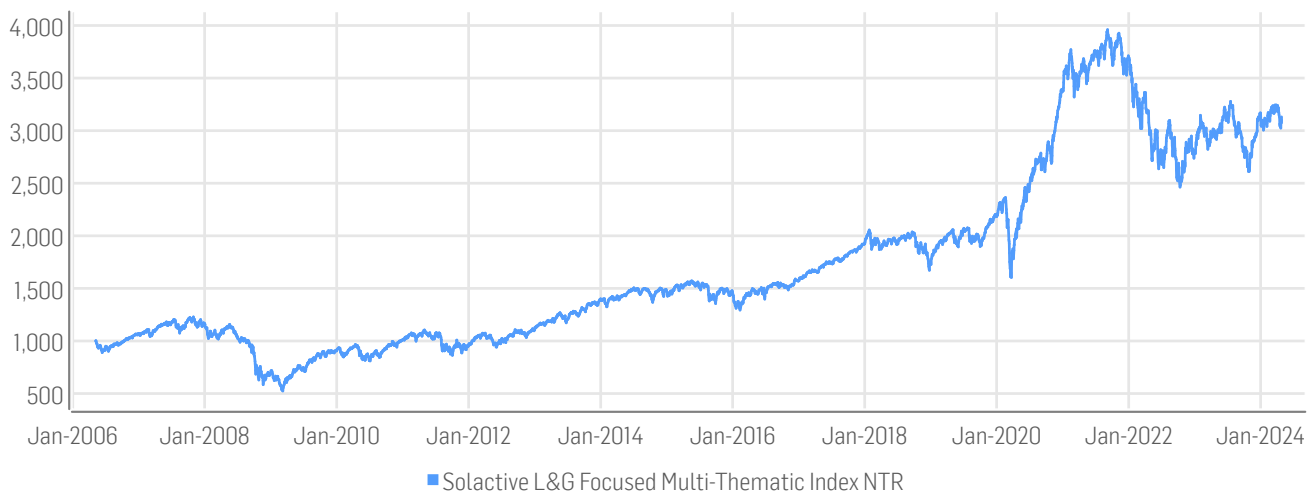
FACTSHEET - AS OF 26-Apr-2024

Solactive L&G Focused Multi-Thematic Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOLKA	Base Value / Base Date	1000 Points / 05.08.2006
Bloomberg / Reuters	SOLGFTDN Index/ .SOLGFTDN	Last Price	3131.36
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 05.08.2006
Index Members	6		

STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.64%	1.15%	19.41%	7.37%	-1.16%	227.44%
Performance (p.a.)						6.92%
Volatility (p.a.)	18.52%	16.32%	16.73%	16.33%	16.23%	17.54%
High	3244.09	3244.59	3244.59	3278.88	3244.59	3960.76
Low	3024.35	3024.35	2611.73	2611.44	3005.11	523.94
Sharpe Ratio*	-1.79	-0.03	2.27	0.13	-0.54	0.09
Max. Drawdown	-6.77%	-6.79%	-6.79%	-20.36%	-6.79%	-57.36%
VaR 95 \ 99				-29.4% \ -40.1%		-27.7% \ -55.0%
CVaR 95 \ 99				-35.3% \ -45.8%		-44.0% \ -73.1%

* 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).

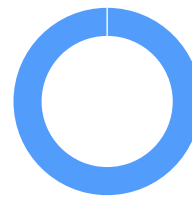
COMPOSITION BY CURRENCIES

• 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	19.65%
L&G BATTERY VALUE-CHAIN GO UCITS ETF	BATT IM Equity	IE	EUR	19.37%
L&G CLEAN WATER UCITS ETF	GLUG IM Equity	IE	EUR	19.32%
L&G PHARMA BREAKTHROUGH GO UCITS ETF	BIOT IM Equity	IE	EUR	16.22%
L&G ECOMMERCE LOGISTICS GO UCITS ETF	ECOM IM Equity	IE	EUR	12.95%
L&G ARTIFICIAL INTELLIGENCE UCITS ETF	AIAI IM Equity	IE	EUR	12.49%

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