

## Solactive TRSP L&G Targeted SDG Enhancement Developed Equity GBP Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE2D9 / SLOE2D	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLTS DGN	Last Price	411.72
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	1324		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.93%	-2.63%	0.39%	24.02%	-1.62%	311.72%
Performance (p.a.)						12.61%
Volatility (p.a.)	13.66%	11.42%	11.11%	11.12%	11.17%	14.72%
High	416.26	427.06	427.06	427.06	427.06	427.06
Low	395.35	395.35	395.35	319.01	395.35	100.00
Sharpe Ratio*	-1.06	-1.23	-0.26	1.86	-0.87	0.60
Max. Drawdown	-5.02%	-7.43%	-7.43%	-7.43%	-7.43%	-25.35%
VaR 95 \ 99				-18.0% \ -29.9%		-22.4% \ -41.6%
CVaR 95 \ 99				-26.1% \ -37.6%		-34.9% \ -60.4%

\* 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).

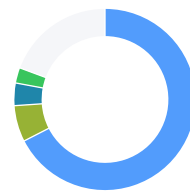
## COMPOSITION BY CURRENCIES

- USD 69.7%
- EUR 8.3%
- JPY 6.5%
- GBp 4.0%
- Others 11.5%



## COMPOSITION BY COUNTRIES

- US 67.5%
- JP 6.5%
- GB 4.0%
- CA 2.7%
- Others 19.3%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.82%
APPLE INC	AAPL UW Equity	US	USD	5.81%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.98%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.28%
BROADCOM INC	AVGO UW Equity	US	USD	2.17%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.08%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.79%
META PLATFORMS INC	META UW Equity	US	USD	1.65%
TESLA INC	TSLA UW Equity	US	USD	1.26%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.23%

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