

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

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE164 / SLOE16	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLTSUN	Last Price	240.40
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	USD	History	Available daily back to 07.05.2014
Index Members	1446		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.53%	5.27%	17.22%	19.37%	4.79%	140.40%
Performance (p.a.)						9.22%
Volatility (p.a.)	8.97%	9.70%	10.02%	10.31%	9.51%	14.92%
High	249.31	249.31	249.31	249.31	249.31	249.31
Low	240.40	226.53	196.65	196.65	225.45	90.89
Sharpe Ratio*	-2.50	1.84	3.27	1.39	1.24	0.26
Max. Drawdown	-3.57%	-3.57%	-4.11%	-10.71%	-3.57%	-33.26%
VaR 95 \ 99				-16.4% \ -22.9%		-21.8% \ -43.5%
CVaR 95 \ 99				-20.6% \ -26.3%		-36.7% \ -66.3%

\* 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).

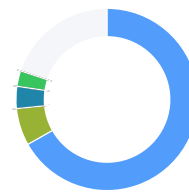
## COMPOSITION BY CURRENCIES

- USD 69.3%
- EUR 8.5%
- JPY 6.6%
- GBP 4.0%
- Others 11.6%



## COMPOSITION BY COUNTRIES

- US 66.8%
- JP 6.6%
- GB 3.9%
- CA 2.8%
- Others 19.9%



## TOP COMPONENTS AS OF 15-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.24%
APPLE INC	AAPL UW Equity	US	USD	4.80%
NVIDIA CORP	NVDA UW Equity	US	USD	4.17%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.44%
META PLATFORMS INC	META UW Equity	US	USD	1.94%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.46%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.28%
ELI LILLY & CO	LLY UN Equity	US	USD	1.12%
BROADCOM INC	AVGO UW Equity	US	USD	1.07%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.95%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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