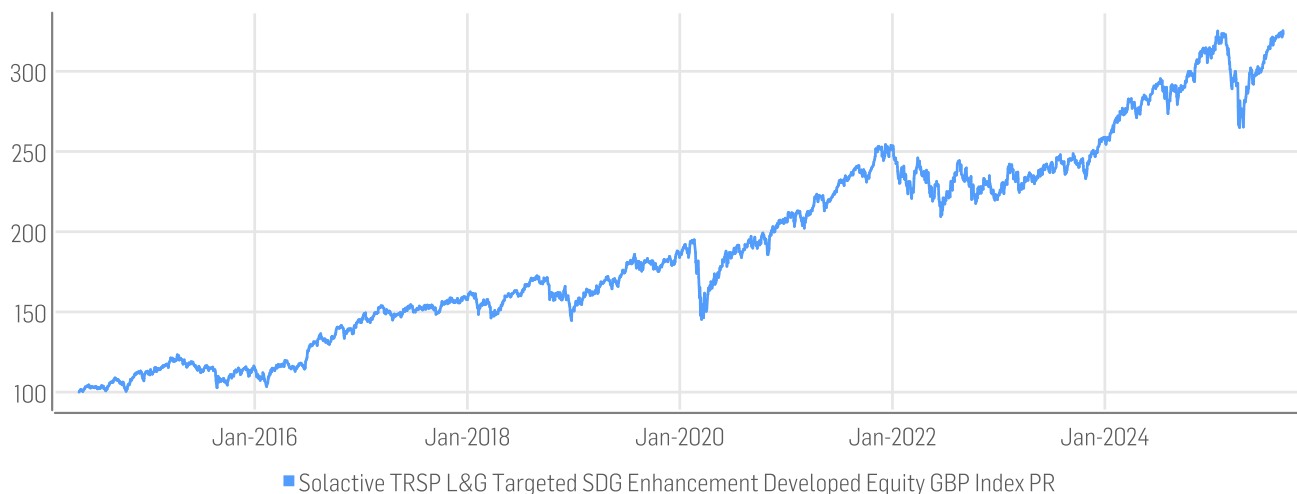


# Solactive TRSP L&G Targeted SDG Enhancement Developed Equity GBP Index PR

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	DE000SLOE2C1 / SLOE2C	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLTSDGP	Last Price	323.14
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	1341		

FACTSHEET - AS OF 05-Sep-2025  
Solactive TRSP L&G Targeted SDG Enhancement Developed Equity GBP Index PR

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.91%	7.37%	7.29%	13.47%	4.82%	223.14%
Performance (p.a.)						10.91%
Volatility (p.a.)	5.87%	7.63%	17.96%	14.85%	16.64%	14.90%
High	325.26	325.26	325.26	325.26	325.26	325.26
Low	319.09	298.63	264.92	264.92	264.92	100.00
Sharpe Ratio*	1.32	3.86	0.63	0.65	0.19	0.47
Max. Drawdown	-0.87%	-1.57%	-12.04%	-18.51%	-18.51%	-25.46%
VaR 95 \ 99				-20.1% \ -42.5%		-22.8% \ -42.5%
CVaR 95 \ 99				-37.6% \ -72.9%		-35.5% \ -61.8%

\* 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).

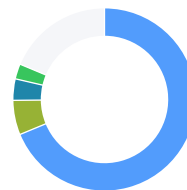
## COMPOSITION BY CURRENCIES

- USD 71.2%
- EUR 8.0%
- JPY 6.1%
- GBp 3.8%
- Others 10.9%



## COMPOSITION BY COUNTRIES

- US 68.8%
- JP 6.1%
- GB 3.8%
- CH 2.7%
- Others 18.7%



## TOP COMPONENTS AS OF 05-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	6.76%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.52%
APPLE INC	AAPL UW Equity	US	USD	5.22%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.54%
BROADCOM INC	AVGO UW Equity	US	USD	2.36%
META PLATFORMS INC	META UW Equity	US	USD	2.25%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.68%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.48%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.24%
TESLA INC	TSLA UW Equity	US	USD	1.24%

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