

# 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	329.14
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	1446		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.69%	5.74%	19.81%	20.40%	7.80%	229.14%
Performance (p.a.)						12.69%
Volatility (p.a.)	11.68%	11.37%	10.16%	10.28%	10.64%	15.01%
High	335.43	335.43	335.43	335.43	335.43	335.43
Low	321.53	309.90	277.19	268.89	300.58	100.00
Sharpe Ratio*	-2.05	1.78	3.85	1.51	1.95	0.50
Max. Drawdown	-4.14%	-4.14%	-4.14%	-6.13%	-4.14%	-25.35%
VaR 95 \ 99				-16.3% \ -19.2%		-22.7% \ -42.3%
CVaR 95 \ 99				-18.7% \ -23.9%		-35.4% \ -61.4%

\* 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).

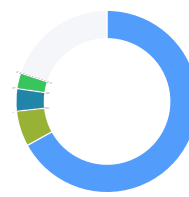
## COMPOSITION BY CURRENCIES

- USD 69.5%
- EUR 8.6%
- JPY 6.3%
- GBP 4.0%
- Others 11.6%



## COMPOSITION BY COUNTRIES

- US 67.0%
- JP 6.3%
- GB 4.0%
- CA 2.8%
- Others 19.9%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.10%
APPLE INC	AAPL UW Equity	US	USD	4.68%
NVIDIA CORP	NVDA UW Equity	US	USD	4.23%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.38%
META PLATFORMS INC	META UW Equity	US	USD	1.71%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.61%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.41%
ELI LILLY & CO	LLY UN Equity	US	USD	1.09%
BROADCOM INC	AVGO UW Equity	US	USD	1.09%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.00%

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