

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

DESCRIPTION

The Solactive TRSP L&G Targeted SDG Enhancement Emerging Equity Index is designed to enhance targeted SDG objectives, improve ESG profiles and achieve a net zero decarbonization pathway, while maintaining a broad emerging market exposure.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOQSU	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLTSEGN	Last Price	281.70
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	1884		

FACTSHEET - AS OF 07-Apr-2026
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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.86%	1.25%	6.39%	40.57%	5.19%	181.70%
Performance (p.a.)						9.08%
Volatility (p.a.)	30.03%	23.29%	19.17%	16.03%	22.79%	15.60%
High	292.53	307.18	307.18	307.18	307.18	307.18
Low	271.45	271.45	257.95	200.18	267.81	89.52
Sharpe Ratio*	-0.81	0.06	0.50	2.34	0.76	0.34
Max. Drawdown	-7.21%	-11.63%	-11.63%	-11.63%	-11.63%	-29.05%
VaR 95 \ 99				-21.6% \ -53.9%		-24.1% \ -42.7%
CVaR 95 \ 99				-40.3% \ -64.0%		-36.6% \ -58.6%

* 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

- TWD 22.3%
- HKD 17.5%
- KRW 17.3%
- INR 12.0%
- Others 30.9%



COMPOSITION BY COUNTRIES

- TW 21.9%
- KR 17.3%
- KY 13.9%
- CN 12.9%
- Others 34.1%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.54%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	6.28%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	3.57%
SK HYNIX INC	000660 KP Equity	KR	KRW	3.16%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.83%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.08%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.99%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	0.83%
CHINA CONSTRUCTION BANK-H	939 HK Equity	CN	HKD	0.73%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.72%

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