

# Solactive TRSP L&G Targeted SDG Enhancement Emerging Equity USD 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	SLOQSX	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLTSEUN	Last Price	219.95
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	1884		

FACTSHEET - AS OF 07-Apr-2026  
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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.69%	-0.50%	5.71%	42.60%	3.59%	119.95%
Performance (p.a.)						6.84%
Volatility (p.a.)	32.15%	25.12%	20.46%	16.68%	24.62%	15.63%
High	229.70	244.66	244.66	244.66	244.66	244.66
Low	210.99	210.99	201.28	156.40	210.99	76.70
Sharpe Ratio*	-0.99	-0.23	0.40	2.38	0.43	0.20
Max. Drawdown	-8.15%	-13.76%	-13.76%	-13.76%	-13.76%	-38.76%
VaR 95 \ 99				-26.7% \ -50.5%		-24.7% \ -41.6%
CVaR 95 \ 99				-40.5% \ -60.7%		-37.0% \ -61.7%

\* 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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