

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

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	SLOQSV	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	SOLTSEGT Index/ .SOLTSEGT	Last Price	345.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	1887		

STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	8.34%	8.27%	25.79%	55.29%	24.11%	245.20%
Performance (p.a.)						10.82%
Volatility (p.a.)	21.89%	26.81%	20.93%	17.05%	22.29%	15.69%
High	348.67	348.67	348.67	348.67	348.67	348.67
Low	313.26	282.09	268.61	222.29	278.15	89.95
Sharpe Ratio*	7.38	1.28	2.65	3.08	2.99	0.45
Max. Drawdown	-4.23%	-11.52%	-11.60%	-11.60%	-11.60%	-28.92%
VaR 95 \ 99				-25.1% \ -53.9%		-24.1% \ -42.7%
CVaR 95 \ 99				-40.9% \ -64.0%		-36.5% \ -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 25.8%
- KRW 23.0%
- HKD 14.1%
- INR 10.5%
- Others 26.5%



COMPOSITION BY COUNTRIES

- TW 25.1%
- KR 23.0%
- KY 11.4%
- CN 11.3%
- Others 29.2%



TOP COMPONENTS AS OF 28-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	8.33%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	7.64%
SK HYNIX INC	000660 KP Equity	KR	KRW	7.16%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.86%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	2.57%
MEDIATEK	2454 TT Equity	TW	TWD	1.66%
DELTA ELECTRONICS INC	2308 TT Equity	TW	TWD	1.36%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	0.87%
SAMSUNG ELTN.PF.	005935 KP Equity	KR	KRW	0.84%
HON HAI PRECN.IND.	2317 TT Equity	TW	TWD	0.79%

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