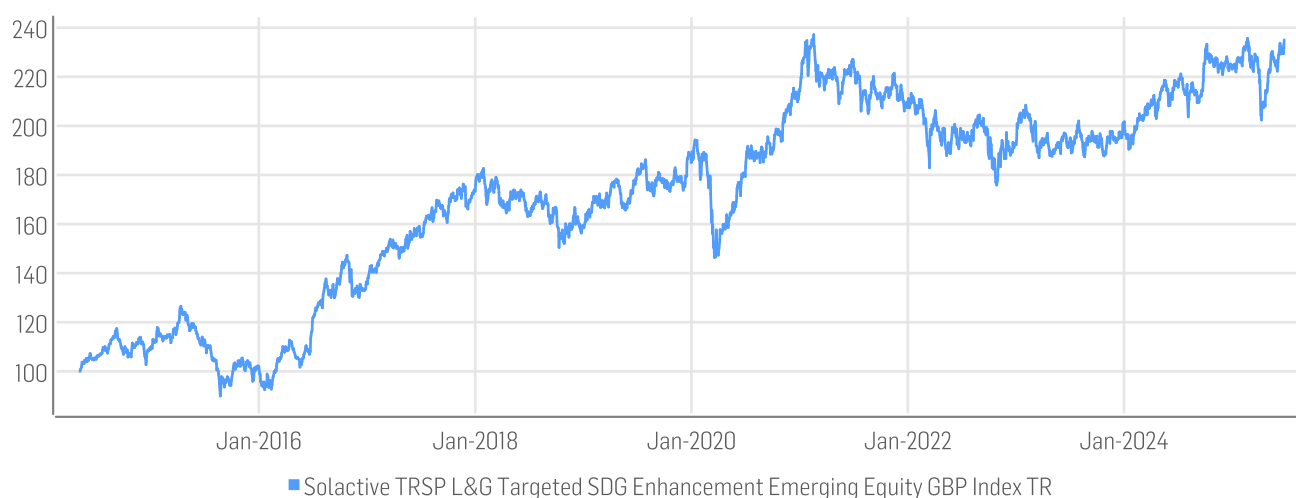


Solactive TRSP L&G Targeted SDG Enhancement Emerging Equity GBP Index TR

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	SL0QSV	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	SOLTSEGT Index/ .SOLTSEGT	Last Price	235.06
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	1796		

FACTSHEET - AS OF 25-Jun-2025
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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	4.53%	3.83%	5.01%	8.07%	5.36%	135.06%
Performance (p.a.)						7.98%
Volatility (p.a.)	12.66%	20.17%	16.46%	14.71%	16.56%	15.54%
High	235.06	235.06	235.68	235.68	235.68	237.18
Low	222.29	202.40	202.40	202.40	202.40	89.95
Sharpe Ratio*	5.31	0.61	0.38	0.27	0.44	0.24
Max. Drawdown	-1.89%	-10.60%	-14.12%	-14.12%	-14.12%	-28.92%
VaR 95 \ 99				-18.7% \ -39.3%		-24.0% \ -41.4%
CVaR 95 \ 99				-37.4% \ -83.9%		-36.2% \ -57.2%

* 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

- HKD 21.4%
- TWD 20.0%
- INR 16.6%
- KRW 11.2%
- Others 30.8%



COMPOSITION BY COUNTRIES

- TW 19.7%
- KY 17.5%
- IN 16.6%
- CN 12.8%
- Others 33.4%



TOP COMPONENTS AS OF 25-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	9.95%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.66%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	3.31%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.72%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.75%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.32%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.19%
MEITUAN	3690 HK Equity	KY	HKD	1.15%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.99%
XIAOMI CORP	1810 HK Equity	KY	HKD	0.96%

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