

# FACTSHEET - AS OF 09-Jul-2025

## 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	SL0QSX	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOLTSEUN	Last Price	183.30
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	1797		

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## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.16%	20.50%	17.39%	12.58%	15.21%	83.30%
Performance (p.a.)						5.57%
Volatility (p.a.)	13.45%	14.06%	18.45%	16.13%	18.01%	15.48%
High	184.60	184.60	184.60	184.60	184.60	189.73
Low	175.20	152.12	146.90	146.90	146.90	76.70
Sharpe Ratio*	3.11	7.74	1.85	0.52	1.50	0.08
Max. Drawdown	-2.61%	-2.61%	-13.37%	-15.75%	-13.37%	-38.76%
VaR 95 \ 99				-20.4% \ -38.4%		-24.5% \ -40.1%
CVaR 95 \ 99				-39.8% \ -98.3%		-36.5% \ -61.0%

\* 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).

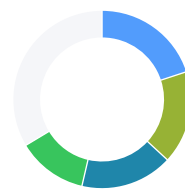
## COMPOSITION BY CURRENCIES

- HKD 20.6%
- TWD 20.3%
- INR 16.8%
- KRW 11.1%
- Others 31.3%



## COMPOSITION BY COUNTRIES

- TW 19.9%
- KY 16.9%
- IN 16.8%
- CN 12.7%
- Others 33.6%



## TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	10.20%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	4.51%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	KY	HKD	2.93%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.64%
HDFC BANK LTD ORD	HDFCB IS Equity	IN	INR	1.78%
SK HYNIX INC	000660 KP Equity	KR	KRW	1.28%
ICICI BANK LTD ORD	ICICIBC IS Equity	IN	INR	1.19%
MEITUAN	3690 HK Equity	KY	HKD	1.04%
INTERNATIONAL HOLDINGS CO PJSC	IHC DH Equity	AE	AED	0.99%
XIAOMI CORP	1810 HK Equity	KY	HKD	0.97%

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