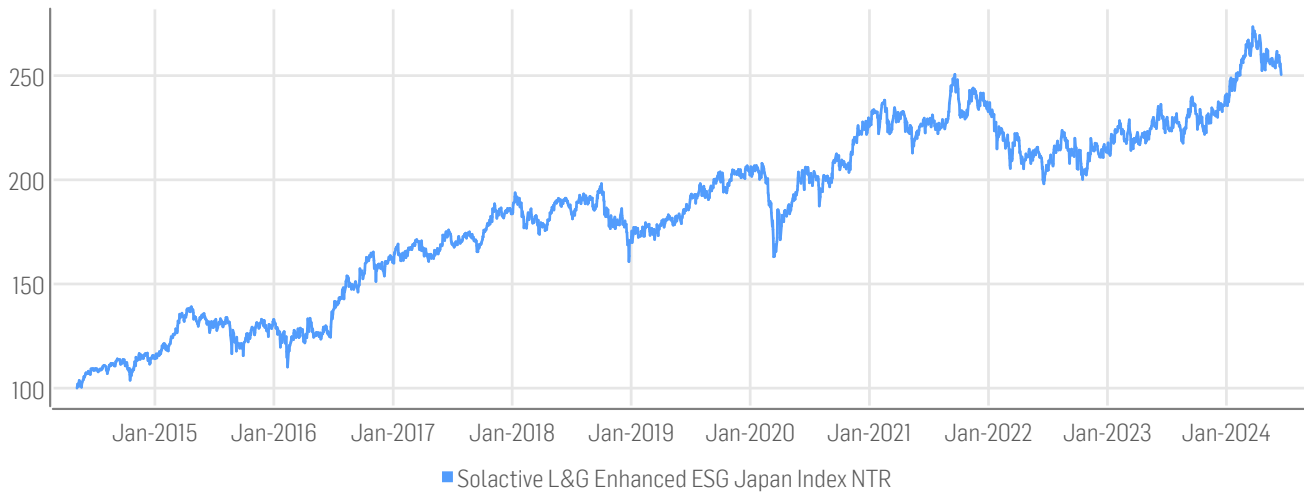


# FACTSHEET - AS OF 17-Jun-2024

## Solactive L&G Enhanced ESG Japan Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

|                     |                       |                        |   |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN          | DE000SLOEA99 / SLOEA9 | Base Value / Base Date | 100 Points / 07.05.2014                     |
| Bloomberg / Reuters | /.SOEESGJN            | Last Price             | 250.45                                      |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                                  |
| Index Type          | Net Total Return      | Calculation            | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency      | GBP                   | History                | Available daily back to 07.05.2014          |
| Index Members       | 289                   |                        |   |

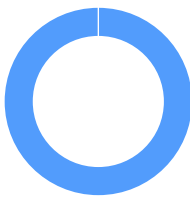
## STATISTICS

| GBP                | 30D    | 90D    | 180D   | 360D            | YTD    | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance        | -2.88% | -5.76% | 6.17%  | 11.50%          | 4.15%  | 150.45%         |
| Performance (p.a.) |        |        |        |                 |        | 9.50%           |
| Volatility (p.a.)  | 15.27% | 17.62% | 15.93% | 15.90%          | 16.18% | 17.88%          |
| High               | 261.68 | 273.46 | 273.46 | 273.46          | 273.46 | 273.46          |
| Low                | 250.45 | 250.45 | 235.37 | 217.57          | 235.55 | 100.00          |
| Sharpe Ratio*      | -2.30  | -1.51  | 0.48   | 0.41            | 0.24   | 0.24            |
| Max. Drawdown      | -4.29% | -8.41% | -8.41% | -8.41%          | -8.41% | -21.57%         |
| VaR 95 \ 99        |        |        |        | -26.4% \ -33.6% |        | -28.1% \ -48.6% |
| CVaR 95 \ 99       |        |        |        | -32.6% \ -41.6% |        | -40.8% \ -61.3% |

\* 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).

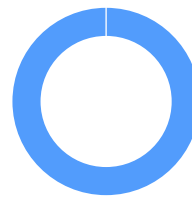
## COMPOSITION BY CURRENCIES

• JPY 100.0%



## COMPOSITION BY COUNTRIES

• JP 100.0%



## TOP COMPONENTS AS OF 17-Jun-2024

| Company                      | Ticker         | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TOYOTA MOTOR CORP            | 7203 JT Equity | JP      | JPY      | 6.08%            |
| TOKYO ELECTRON LTD ORD       | 8035 JT Equity | JP      | JPY      | 4.34%            |
| SONY GROUP CORP              | 6758 JT Equity | JP      | JPY      | 3.77%            |
| HITACHI LTD                  | 6501 JT Equity | JP      | JPY      | 3.45%            |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP      | JPY      | 3.36%            |
| DAIICHI SANKYO CO LTD ORD    | 4568 JT Equity | JP      | JPY      | 2.64%            |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP      | JPY      | 2.55%            |
| RECRUIT HOLDINGS CO LTD      | 6098 JT Equity | JP      | JPY      | 2.45%            |
| TOKIO MARINE HOLDINGS INC    | 8766 JT Equity | JP      | JPY      | 2.20%            |
| SOFTBANK GROUP CORP          | 9984 JT Equity | JP      | JPY      | 2.13%            |

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