

FACTSHEET - AS OF 17-Jun-2024

Solactive Japan ESG Core Index TR

DESCRIPTION

The Index aims to track Japanese Large and Mid Cap securities, including only companies operating in accordance with market standards based on established norms (e.g. UN Global Compact) and the exclusion of significant involvement in defined sectors. The Index aims to overweight companies performing well in overall ESG related aspects and also includes a focus on issues related to climate change.

HISTORICAL PERFORMANCE



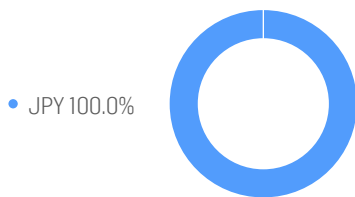
CHARACTERISTICS

ISIN / WKN	DE000SLOEMR5 / SLOEMR	Base Value / Base Date	1000 Points / 17.06.2011
Bloomberg / Reuters	SOLJPECT Index/ .SOLJPECT	Last Price	5133.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 17.06.2011
Index Members	98		

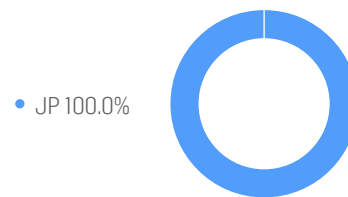
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.86%	-1.51%	16.65%	20.06%	16.25%	413.32%
Performance (p.a.)						13.41%
Volatility (p.a.)	13.75%	16.01%	15.08%	15.47%	15.28%	18.47%
High	5300.11	5321.78	5321.78	5321.78	5321.78	5321.78
Low	5133.18	4918.13	4344.31	4079.24	4414.25	862.58
Max. Drawdown	-3.15%	-7.58%	-7.58%	-8.49%	-7.58%	-27.39%
VaR 95 \ 99				-24.5% \ -32.5%		-29.0% \ -51.9%
CVaR 95 \ 99				-29.3% \ -35.2%		-43.0% \ -69.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	6.57%
HITACHI LTD	6501 JT Equity	JP	JPY	4.91%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	4.72%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	4.57%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	4.54%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	3.71%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.48%
HOYA CORP ORD	7741 JT Equity	JP	JPY	2.96%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	2.83%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	2.78%

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