

FACTSHEET - AS OF 20-Jun-2024

Solactive Japan ESG 25 Index PR

DESCRIPTION

Representation of the largest 25 Japanese securities that exhibit low ESG Risk Score relative to their industry peer while not violating certain ESG standards regarding controversies and/or activity in defined sectors. The index is calculated as a Price Return Index in JPY.

HISTORICAL PERFORMANCE



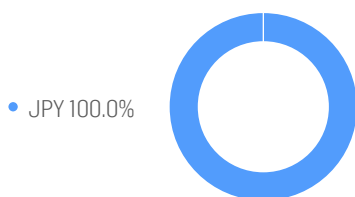
CHARACTERISTICS

ISIN / WKN	SL0L3P	Base Value / Base Date	1000 Points / 27.02.2015
Bloomberg / Reuters	SOJPESGP Index/ .SOJPESGP	Last Price	1989.99
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 27.02.2015
Index Members	25		

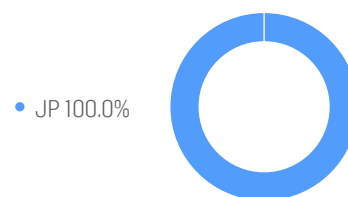
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	0.61%	-0.45%	21.77%	27.32%	19.77%	99.00%
Performance (p.a.)						7.67%
Volatility (p.a.)	13.46%	17.37%	16.99%	16.41%	17.23%	19.14%
High	2021.89	2021.89	2021.89	2021.89	2021.89	2021.89
Low	1954.06	1815.84	1641.22	1517.23	1646.39	769.00
Max. Drawdown	-3.25%	-9.16%	-9.16%	-9.16%	-9.16%	-32.14%
VaR 95 \ 99				-25.6% \ -36.2%		-29.8% \ -54.6%
CVaR 95 \ 99				-31.7% \ -40.3%		-44.9% \ -72.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 20-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	9.12%
SONY GROUP CORP	6758 JT Equity	JP	JPY	9.11%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	7.55%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	7.35%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	6.85%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	6.05%
TOKIO MARINE HOLDINGS INC	8766 JT Equity	JP	JPY	5.96%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	5.64%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	3.84%
HOYA CORP ORD	7741 JT Equity	JP	JPY	3.70%

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