

FACTSHEET - AS OF 19-Jun-2024

Solactive L&G ESG Japan PR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA5HR1 / SLA5HR	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	SOESGJPP Index / .SOESGJPP	Last Price	225.03
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Japan	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 02.05.2012
Index Members	300		

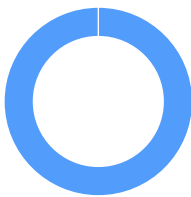
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.38%	-6.92%	6.48%	10.25%	4.35%	125.03%
Performance (p.a.)						6.91%
Volatility (p.a.)	14.91%	17.89%	15.96%	15.95%	16.20%	18.21%
High	233.38	244.75	244.75	244.75	244.75	244.75
Low	223.35	223.35	211.34	197.02	211.34	92.54
Sharpe Ratio*	-2.05	-1.70	0.52	0.33	0.26	0.09
Max. Drawdown	-4.30%	-8.75%	-8.75%	-8.75%	-8.75%	-21.86%
VaR 95 \ 99				-27.2% \ -33.6%		-29.2% \ -49.4%
CVaR 95 \ 99				-32.9% \ -41.8%		-41.9% \ -62.4%

* 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).

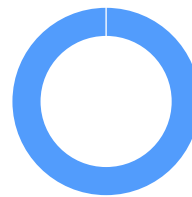
COMPOSITION BY CURRENCIES

• JPY 100.0%



COMPOSITION BY COUNTRIES

• JP 100.0%



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.86%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	4.17%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.61%
HITACHI LTD	6501 JT Equity	JP	JPY	3.30%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	3.23%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	2.47%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.46%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	2.42%
TOKIO MARINE HOLDINGS INC	8766 JT Equity	JP	JPY	2.14%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.04%

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