

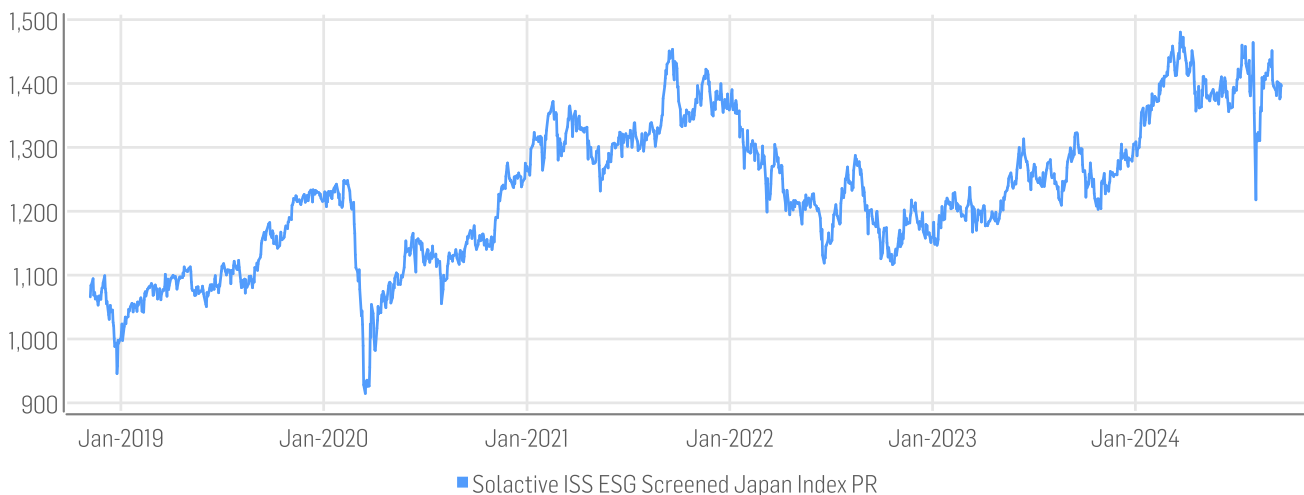
FACTSHEET - AS OF 20-Sep-2024

Solactive ISS ESG Screened Japan Index PR

DESCRIPTION

The Solactive ISS ESG Screened Japan Index PR is part of the Solactive ISS ESG Screened Index Series, which aims to track various size and regional segments of the global stock market including only companies operating in accordance with market standards on ESG controversy screens. Those standards are based on established norms such as the United Nations Global Compact and the exclusion of significant involvement in defined sectors. The Indices aim to cover current and future regulation on ESG investments and also include a focus on issues related to climate change. Starting from its base universe, the Solactive GBS Japan Large & Mid Cap Index, the Solactive ISS ESG Screened Japan Index PR excludes all stocks breaching the abovementioned ESG compliance criteria. The index is calculated as a Price Return index in EUR.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLA60C4 / SLA60C	Base Value / Base Date	1000 Points / 31.12.2018
Bloomberg / Reuters	SESGJPP / .SESGJPP	Last Price	1396.15
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	09:00am to 10:30pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 21.01.2019
Index Members	273		

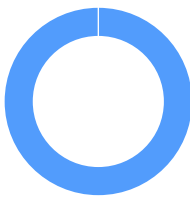
STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.82%	2.54%	-5.70%	8.25%	6.96%	39.62%
Performance (p.a.)						6.01%
Volatility (p.a.)	16.77%	35.58%	27.82%	22.63%	24.40%	18.10%
High	1451.40	1464.12	1472.45	1480.49	1480.49	1480.49
Low	1375.84	1217.83	1217.83	1202.95	1217.83	914.68
Sharpe Ratio*	-0.77	0.21	-0.53	0.22	0.26	0.14
Max. Drawdown	-5.21%	-16.82%	-17.74%	-17.74%	-17.74%	-26.73%
VaR 95 \ 99				-32.1% \ -54.8%		-28.6% \ -48.2%
CVaR 95 \ 99				-54.1% \ -125.0%		-41.4% \ -67.1%

* 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).

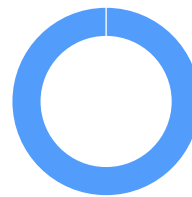
COMPOSITION BY CURRENCIES

• JPY 100.0%



COMPOSITION BY COUNTRIES

• JP 100.0%



TOP COMPONENTS AS OF 20-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.37%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	3.13%
HITACHI LTD	6501 JT Equity	JP	JPY	3.03%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.97%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	2.56%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.31%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.18%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	2.09%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.00%
TOKIO MARINE HOLDINGS INC	8766 JT Equity	JP	JPY	1.82%

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