

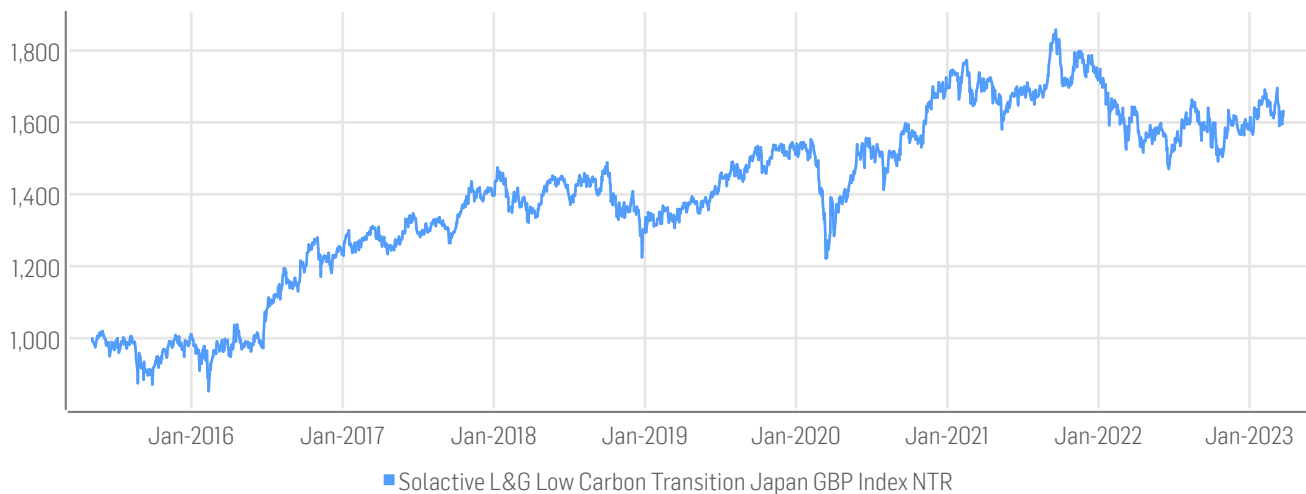
FACTSHEET - AS OF 24-Mar-2023

Solactive L&G Low Carbon Transition Japan GBP Index NTR

DESCRIPTION

Solactive L&G Low Carbon Transition Japan GBP Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBN22	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	SLCTBJPN Index / .SLCTBJPN	Last Price	1631.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	330		

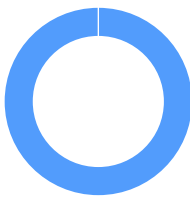
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.70%	2.77%	-0.54%	-0.69%	2.20%	63.14%
Performance (p.a.)						6.41%
Volatility (p.a.)	21.60%	17.93%	18.77%	17.66%	18.41%	18.34%
High	1695.58	1695.58	1695.58	1695.58	1695.58	1857.62
Low	1590.51	1566.44	1491.99	1470.51	1566.44	852.78
Sharpe Ratio*	0.23	0.43	-0.27	-0.26	0.33	0.14
Max. Drawdown	-6.20%	-6.20%	-9.04%	-10.49%	-6.20%	-21.28%
VaR 95 \ 99				-29.7% \ -47.4%		-28.7% \ -49.2%
CVaR 95 \ 99				-40.3% \ -50.6%		-42.5% \ -64.2%

* 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).

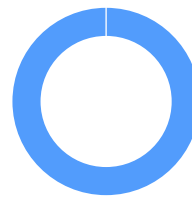
COMPOSITION BY CURRENCIES

• JPY 100.0%



COMPOSITION BY COUNTRIES

• JP 100.0%



TOP COMPONENTS AS OF 24-Mar-2023

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.14%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.40%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.90%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.27%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	2.21%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.99%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	1.84%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	1.63%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.54%
DAIKIN INDUSTRIES LTD ORD	6367 JT Equity	JP	JPY	1.52%

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