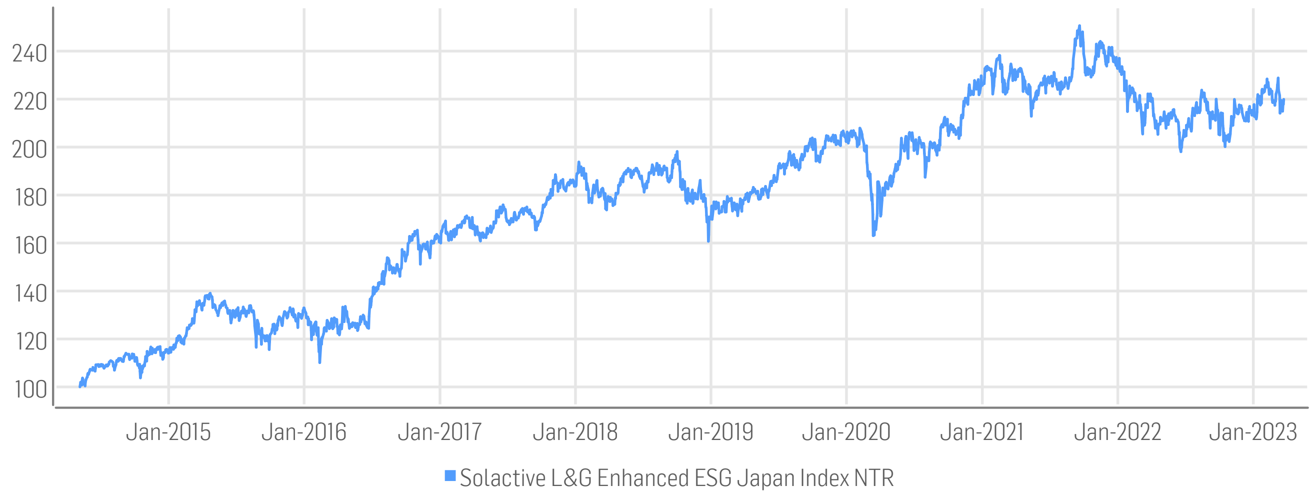
FACTSHEET - AS OF 24-Mar-2023
Solactive L&G Enhanced ESG Japan Index NTR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEA99 / SLOEA9
Bloomberg / Reuters	/ .SOEESGJN
Index Calculator	Solactive AG
Index Type	Net Total Return
Index Currency	GBP
Index Members	316

Base Value / Base Date	100 Points / 07.05.2014
Last Price	219.90
Dividends	Reinvested
Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
History	Available daily back to 07.05.2014

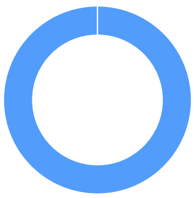
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	0.61%	2.61%	-0.03%	-1.03%	2.11%	119.90%
Performance (p.a.)						9.28%
Volatility (p.a.)	22.08%	18.21%	19.00%	17.79%	18.71%	18.21%
High	228.80	228.80	228.80	228.80	228.80	250.63
Low	214.12	211.71	200.18	198.06	211.71	100.00
Sharpe Ratio*	0.17	0.39	-0.21	-0.28	0.30	0.29
Max. Drawdown	-6.42%	-6.42%	-9.00%	-10.86%	-6.42%	-21.57%
VaR 95 \ 99				-29.2% \ -48.0%		-28.5% \ -49.4%
CVaR 95 \ 99				-40.6% \ -51.3%		-42.0% \ -63.0%

* 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).

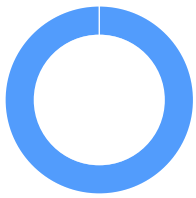
COMPOSITION BY CURRENCIES

- 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	4.96%
SONY GROUP CORP	6758 JT Equity	JP	JPY	4.43%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	2.95%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.46%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	2.28%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.27%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.11%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	2.00%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.91%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.89%

DISCLAIMER