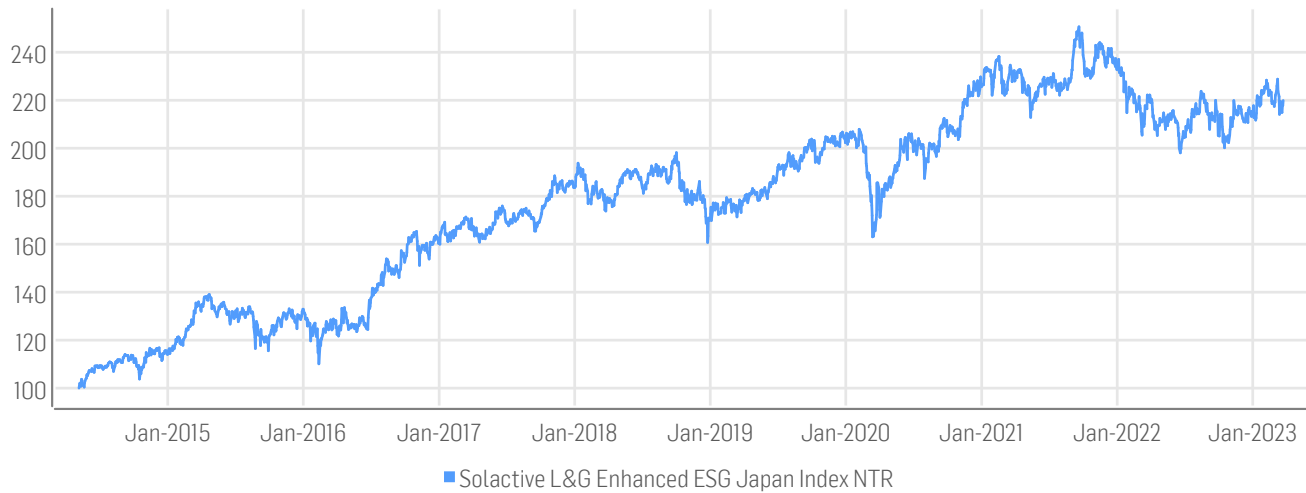


# FACTSHEET - AS OF 24-Mar-2023

## Solactive L&G Enhanced ESG Japan Index NTR

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOEA99 / SLOEA9	Base Value / Base Date	100 Points / 07.05.2014
Bloomberg / Reuters	/ .SOEESGJN	Last Price	219.90
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2014
Index Members	316		

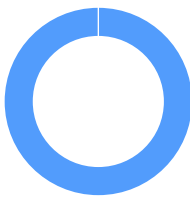
## STATISTICS

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).

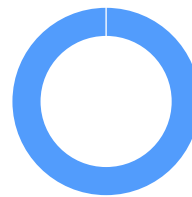
## COMPOSITION BY CURRENCIES

• 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%

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