

# FACTSHEET - AS OF 15-Jan-2025

## Solactive Japan ESG Core Index NTR

### DESCRIPTION

The Index aims to track Japanese Large and Mid Cap securities, including only companies operating in accordance with market standards based on established norms (e.g. UN Global Compact) and the exclusion of significant involvement in defined sectors. The Index aims to overweight companies performing well in overall ESG related aspects and also includes a focus on issues related to climate change.

### HISTORICAL PERFORMANCE



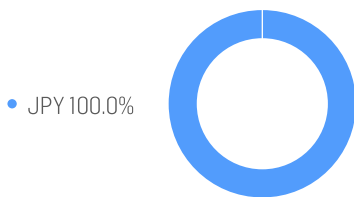
### CHARACTERISTICS

|                     |                            |                        |   |
|---------------------|----------------------------|------------------------|---|
| ISIN / WKN          | DE000SLOEMQ7 / SLOEMQ      | Base Value / Base Date | 1000 Points / 17.06.2011                    |
| Bloomberg / Reuters | SOLJPECN Index / .SOLJPECN | Last Price             | 5057.80                                     |
| 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      | JPY                        | History                | Available daily back to 17.06.2011          |
| Index Members       | 99                         |                        |   |

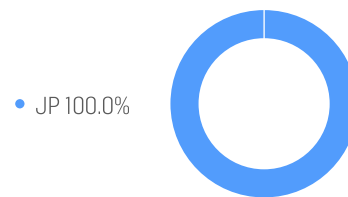
## STATISTICS

| JPY                | 30D     | 90D     | 180D    | 360D             | YTD     | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance        | -1.40%  | 0.59%   | -4.03%  | 11.06%           | -3.22%  | 405.78%         |
| Performance (p.a.) |         |         |         |                  |         | 12.68%          |
| Volatility (p.a.)  | 13.57%  | 14.37%  | 30.80%  | 24.33%           | 14.27%  | 19.03%          |
| High               | 5274.16 | 5274.16 | 5274.16 | 5471.58          | 5249.96 | 5471.58         |
| Low                | 5050.04 | 4945.43 | 4139.14 | 4139.14          | 5050.04 | 861.00          |
| Max. Drawdown      | -4.25%  | -4.25%  | -21.46% | -24.35%          | -3.81%  | -27.41%         |
| VaR 95 \ 99        |         |         |         | -27.7% \ -73.5%  |         | -29.0% \ -53.4% |
| CVaR 95 \ 99       |         |         |         | -60.7% \ -144.4% |         | -44.5% \ -74.5% |

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 15-Jan-2025

| Company                   | Ticker         | Country | Currency | Index Weight (%) |
|---------------------------|----------------|---------|----------|------------------|
| TOYOTA MOTOR CORP         | 7203 JT Equity | JP      | JPY      | 6.99%            |
| RECRUIT HOLDINGS CO LTD   | 6098 JT Equity | JP      | JPY      | 5.23%            |
| SONY GROUP CORP           | 6758 JT Equity | JP      | JPY      | 4.94%            |
| HITACHI LTD               | 6501 JT Equity | JP      | JPY      | 4.35%            |
| DAIICHI SANKYO CO LTD ORD | 4568 JT Equity | JP      | JPY      | 3.77%            |
| KEYENCE CORP ORD          | 6861 JT Equity | JP      | JPY      | 3.61%            |
| TOKYO ELECTRON LTD ORD    | 8035 JT Equity | JP      | JPY      | 3.52%            |
| HOYA CORP ORD             | 7741 JT Equity | JP      | JPY      | 3.51%            |
| NINTENDO CO LTD           | 7974 JT Equity | JP      | JPY      | 3.24%            |
| TAKEDA PHARMACEUTICAL     | 4502 JT Equity | JP      | JPY      | 2.94%            |

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