

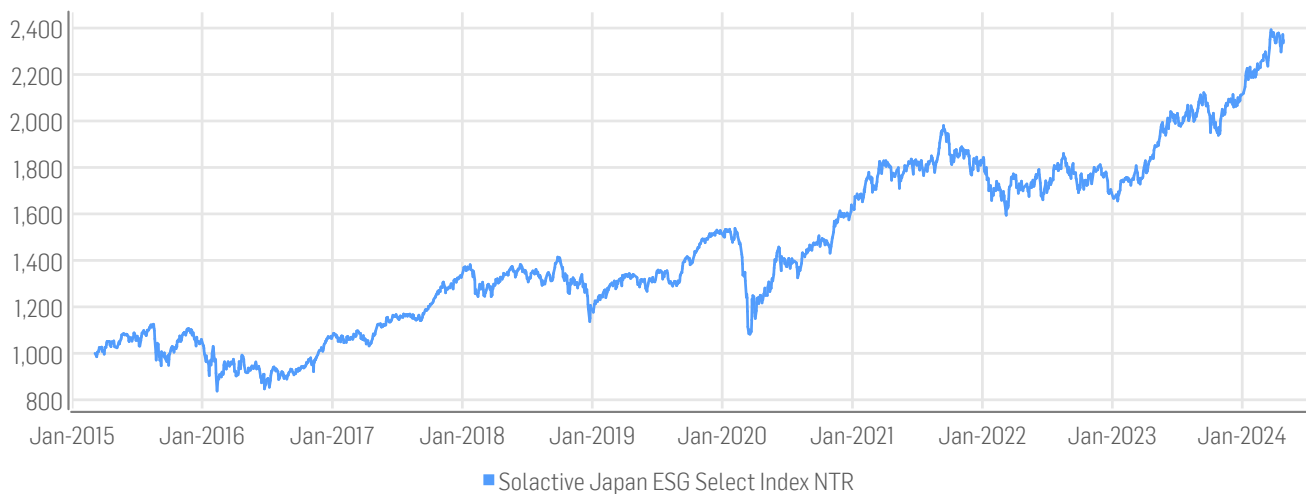
FACTSHEET - AS OF 26-Apr-2024

Solactive Japan ESG Select Index NTR

DESCRIPTION

Representation of Japanese securities that score well on their ESG risk score compared to its sector peer group

HISTORICAL PERFORMANCE



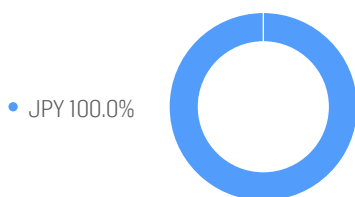
CHARACTERISTICS

ISIN / WKN	DE000SLOEUM9 / SLOEUM	Base Value / Base Date	1000 Points / 06.03.2015
Bloomberg / Reuters	SOSGJPSN Index/ .SOSGJPSN	Last Price	2347.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 06.03.2015
Index Members	48		

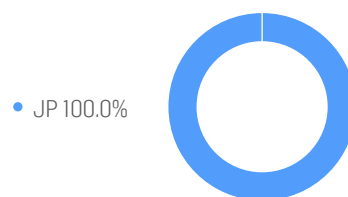
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.38%	7.31%	19.03%	24.35%	11.23%	134.74%
Performance (p.a.)						9.78%
Volatility (p.a.)	14.15%	13.46%	13.57%	13.51%	13.30%	17.76%
High	2380.23	2392.72	2392.72	2392.72	2392.72	2392.72
Low	2296.79	2187.16	1944.35	1887.73	2110.35	837.35
Max. Drawdown	-3.51%	-4.01%	-4.01%	-8.65%	-4.01%	-29.64%
VaR 95 \ 99				-20.6% \ -27.9%		-27.5% \ -51.6%
CVaR 95 \ 99				-24.5% \ -32.6%		-42.4% \ -70.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHIMANO INC	7309 JT Equity	JP	JPY	2.43%
MITSUBISHI ESTATE CO LTD ORD	8802 JT Equity	JP	JPY	2.37%
NETSCOUT SYSTEMS INC	8031 JT Equity	JP	JPY	2.32%
SEIBU HOLDINGS INC	9024 JT Equity	JP	JPY	2.30%
SEIKO EPSON CORP ORD	6724 JT Equity	JP	JPY	2.29%
KAJO CORP	4452 JT Equity	JP	JPY	2.28%
ABC MART INC ORD	2670 JT Equity	JP	JPY	2.27%
NIPPON PROLOGIS REIT INC	3283 JT Equity	JP	JPY	2.23%
NEC CORP ORD	6701 JT Equity	JP	JPY	2.22%
BRIDGESTONE CORP ORD	5108 JT Equity	JP	JPY	2.20%

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