

FACTSHEET - AS OF 18-Apr-2024

Solactive LGIM ESG Global Developed Equities Ex-Japan Index TR

DESCRIPTION

The index is designed by first screening the parent index (Solactive GBS Developed Markets ex Japan Large & Mid Cap USD Index) to only incorporate companies that do not have excessive exposure or involvement in manufacturing of controversial weapons, pure coal mining or are persistent violators of the UN Global Compact. The screened universe is then tilted in order to increase the exposure to companies with higher L&G ESG scores, while maintaining sector and country neutrality in relation to the parent index.

HISTORICAL PERFORMANCE



CHARACTERISTICS

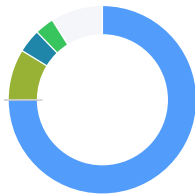
ISIN / WKN	DE000SLA9915 / SLA991	Base Value / Base Date	100 Points / 02.05.2012
Bloomberg / Reuters	/ .SOLEDXJT	Last Price	707.52
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 02.05.2012
Index Members	1145		

STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.84%	7.98%	22.74%	36.62%	13.97%	607.52%
Performance (p.a.)						17.77%
Volatility (p.a.)	10.48%	12.15%	12.24%	13.22%	11.50%	18.87%
High	726.41	726.41	726.41	726.41	726.41	726.41
Low	707.52	652.02	562.35	505.53	619.85	87.01
Max. Drawdown	-2.60%	-2.60%	-2.99%	-6.94%	-2.60%	-34.87%
VaR 95 \ 99				-21.1% \ -30.7%		-28.4% \ -51.1%
CVaR 95 \ 99				-27.2% \ -33.9%		-45.5% \ -77.2%

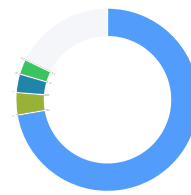
COMPOSITION BY CURRENCIES

- USD 75.0%
- EUR 8.8%
- GBP 4.0%
- CAD 3.3%
- Others 8.9%



COMPOSITION BY COUNTRIES

- US 72.3%
- GB 3.9%
- CA 3.3%
- CH 2.7%
- Others 17.8%



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	6.75%
APPLE INC	AAPL UW Equity	US	USD	4.68%
NVIDIA CORP	NVDA UW Equity	US	USD	4.51%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.51%
META PLATFORMS INC	META UW Equity	US	USD	1.85%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.26%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	1.16%
BROADCOM INC	AVGO UW Equity	US	USD	1.13%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.10%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.05%

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