

FACTSHEET - AS OF 18-Apr-2024

Solactive LGIM ESG Japan All Cap Equities Index NTR

DESCRIPTION

The index is designed by first screening the parent index (Solactive GBS Japan All Cap 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



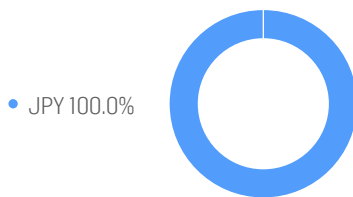
CHARACTERISTICS

ISIN / WKN	DE000SLA9931 / SLA993	Base Value / Base Date	100 Points / 08.05.2017
Bloomberg / Reuters	/ .SOLEJPAN	Last Price	195.51
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 08.05.2017
Index Members	1233		

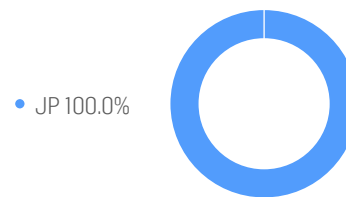
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.27%	7.41%	19.81%	33.20%	13.95%	95.51%
Performance (p.a.)						10.13%
Volatility (p.a.)	15.58%	14.18%	13.98%	13.88%	13.61%	16.01%
High	204.66	204.66	204.66	204.66	204.66	204.66
Low	194.56	181.18	160.80	145.91	171.58	82.94
Max. Drawdown	-4.94%	-4.94%	-4.94%	-7.86%	-4.94%	-31.78%
VaR 95 \ 99				-22.4% \ -31.3%		-26.1% \ -42.2%
CVaR 95 \ 99				-27.0% \ -37.0%		-37.5% \ -59.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 18-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.86%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.83%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.55%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.45%
HITACHI LTD	6501 JT Equity	JP	JPY	1.90%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.79%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.69%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.65%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.41%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	1.35%

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