

FACTSHEET - AS OF 25-Apr-2024

Solactive LGIM ESG Japan All Cap Equities Index TR

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



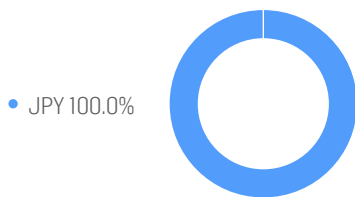
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLA9949 / SLA994 | Base Value / Base Date | 100 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SOLEJPAT | Last Price | 199.05 |
| 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 08.05.2017 |
| Index Members | 1232 | | |

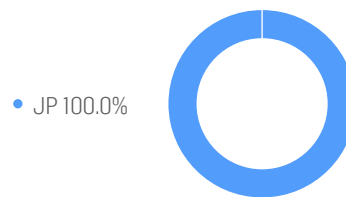
STATISTICS

| JPY | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | -3.73% | 7.47% | 19.54% | 30.26% | 13.48% | 99.05% |
| Performance (p.a.) | | | | | | 10.39% |
| Volatility (p.a.) | 17.46% | 15.44% | 14.49% | 14.22% | 14.53% | 16.04% |
| High | 208.21 | 209.25 | 209.25 | 209.25 | 209.25 | 209.25 |
| Low | 196.16 | 185.22 | 164.77 | 152.23 | 175.41 | 83.58 |
| Max. Drawdown | -5.79% | -6.26% | -6.26% | -7.74% | -6.26% | -31.36% |
| VaR 95 \ 99 | | | | -22.8% \ -32.0% | | -26.1% \ -42.4% |
| CVaR 95 \ 99 | | | | -28.3% \ -36.9% | | -37.6% \ -58.9% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 25-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 5.73% |
| mitsubishi UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 2.62% |
| TOKYO ELECTRON LTD ORD | 8035 JT Equity | JP | JPY | 2.60% |
| SONY GROUP CORP | 6758 JT Equity | JP | JPY | 2.46% |
| HITACHI LTD | 6501 JT Equity | JP | JPY | 1.84% |
| SHIN-ETSU CHEMICAL CO LTD | 4063 JT Equity | JP | JPY | 1.78% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 1.74% |
| KEYENCE CORP ORD | 6861 JT Equity | JP | JPY | 1.65% |
| RECRUIT HOLDINGS CO LTD | 6098 JT Equity | JP | JPY | 1.47% |
| DAIICHI SANKYO CO LTD ORD | 4568 JT Equity | JP | JPY | 1.43% |

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