

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Value SN Index NTR

DESCRIPTION

The Solactive GFS Japan Value SN Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Japan Large & Mid Cap Index that exhibit Value characteristics, maintaining sector neutrality from the starting universe.

HISTORICAL PERFORMANCE



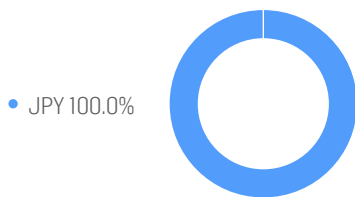
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF252 / SLOF25 | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SVJPSJN | Last Price | 2205.41 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Net Total Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | JPY | History | Available daily back to 08.05.2006 |
| Index Members | 95 | | |

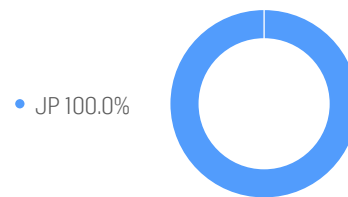
STATISTICS

| JPY | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -2.60% | 11.68% | 21.02% | 44.64% | 19.26% | 120.54% |
| Performance (p.a.) | | | | | | 12.02% |
| Volatility (p.a.) | 18.23% | 16.29% | 15.65% | 15.46% | 15.41% | 17.18% |
| High | 2265.80 | 2282.74 | 2282.74 | 2282.74 | 2282.74 | 2282.74 |
| Low | 2171.22 | 1996.88 | 1789.34 | 1521.44 | 1849.24 | 738.02 |
| Max. Drawdown | -4.17% | -4.89% | -4.89% | -9.89% | -4.89% | -37.55% |
| VaR 95 \ 99 | | | | -24.0% \ -40.9% | | -27.0% \ -48.7% |
| CVaR 95 \ 99 | | | | -35.0% \ -51.1% | | -40.1% \ -63.2% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| MITSUBISHI CORP | 8058 JT Equity | JP | JPY | 6.36% |
| SOFTBANK GROUP CORP | 9984 JT Equity | JP | JPY | 5.26% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 4.93% |
| HONDA MOTOR | 7267 JT Equity | JP | JPY | 4.62% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 4.50% |
| TAKEDA PHARMACEUTICAL | 4502 JT Equity | JP | JPY | 3.85% |
| MIZUHO FINANCIAL GROUP INC | 8411 JT Equity | JP | JPY | 3.54% |
| SUMITOMO | 8053 JT Equity | JP | JPY | 3.17% |
| KYOCERA CORP ORD | 6971 JT Equity | JP | JPY | 2.73% |
| MITSUBISHI HEAVY INDUSTRIES LTD | 7011 JT Equity | JP | JPY | 2.54% |

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Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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