

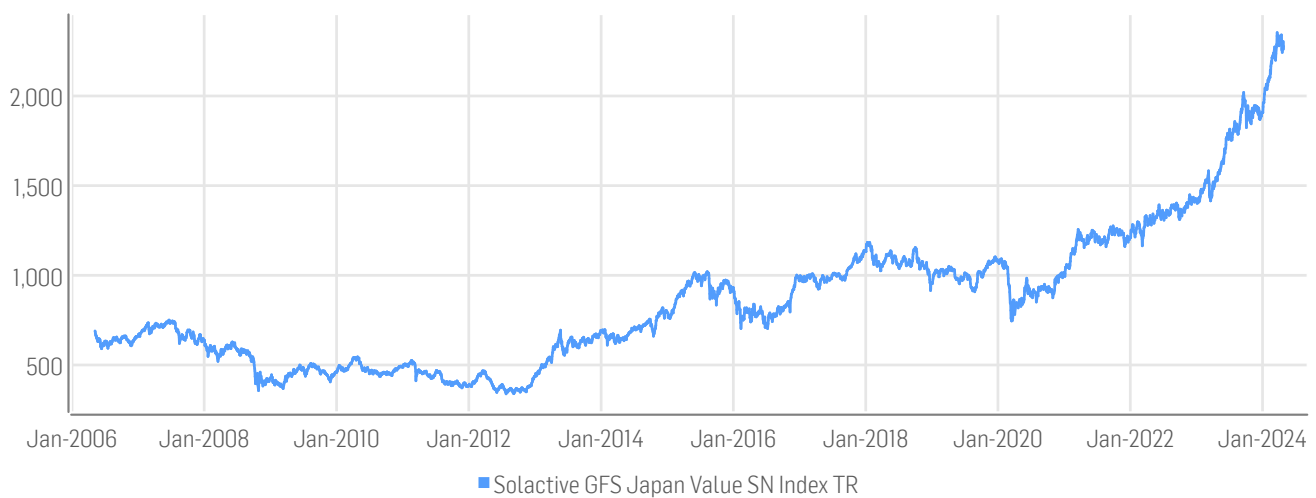
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Value SN Index TR

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



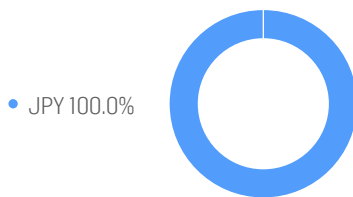
CHARACTERISTICS

ISIN / WKN	DE000SLOF260 / SLOF26	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPSJT	Last Price	2277.98
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

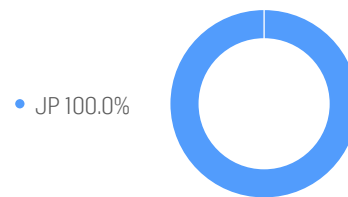
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.43%	11.88%	21.27%	45.23%	19.47%	127.80%
Performance (p.a.)						12.54%
Volatility (p.a.)	18.13%	16.24%	15.63%	15.44%	15.37%	17.18%
High	2340.35	2353.77	2353.77	2353.77	2353.77	2353.77
Low	2242.66	2058.97	1844.37	1565.07	1906.74	745.43
Max. Drawdown	-4.17%	-4.72%	-4.72%	-9.74%	-4.72%	-37.03%
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.

This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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