

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Value Index PR

DESCRIPTION

The Solactive GFS Japan Value 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.

HISTORICAL PERFORMANCE



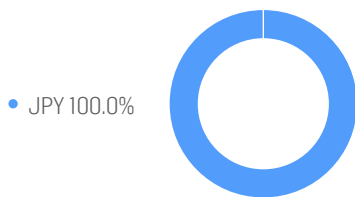
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF2S6 / SLOF2S | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SVJJPJ | Last Price | 1817.05 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price 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 | | |

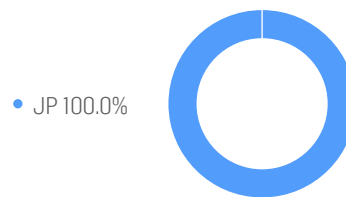
STATISTICS

| JPY | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -3.10% | 11.67% | 19.14% | 45.28% | 19.29% | 81.71% |
| Performance (p.a.) | | | | | | 8.95% |
| Volatility (p.a.) | 21.34% | 18.42% | 17.44% | 16.73% | 17.39% | 18.40% |
| High | 1877.45 | 1888.93 | 1888.93 | 1888.93 | 1888.93 | 1888.93 |
| Low | 1788.52 | 1648.09 | 1499.83 | 1246.55 | 1523.27 | 661.41 |
| Max. Drawdown | -4.74% | -5.32% | -5.32% | -11.11% | -5.32% | -43.92% |
| VaR 95 \ 99 | | | | -24.6% \ -47.2% | | -29.3% \ -52.6% |
| CVaR 95 \ 99 | | | | -40.1% \ -54.9% | | -43.2% \ -67.1% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| mitsubishi UFJ Financial Gro | 8306 JT Equity | JP | JPY | 5.22% |
| Sumitomo Mitsui Financial GR | 8316 JT Equity | JP | JPY | 5.04% |
| Mizuho Financial Group Inc | 8411 JT Equity | JP | JPY | 5.02% |
| Honda Motor | 7267 JT Equity | JP | JPY | 4.57% |
| Softbank Group Corp | 9984 JT Equity | JP | JPY | 3.56% |
| Japan Post Holdings Co Ltd | 6178 JT Equity | JP | JPY | 3.41% |
| Nomura Holdings Inc Ord | 8604 JT Equity | JP | JPY | 2.89% |
| Sumitomo | 8053 JT Equity | JP | JPY | 2.68% |
| Nippon Steel Corp | 5401 JT Equity | JP | JPY | 2.22% |
| Eneos Holdings Inc | 5020 JT Equity | JP | JPY | 2.15% |

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

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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