

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Momentum Index NTR

DESCRIPTION

The Solactive GFS Japan Momentum 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 Momentum characteristics.

HISTORICAL PERFORMANCE



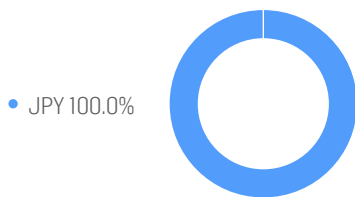
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF2Z1 / SLOF2Z | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SMJPJN | Last Price | 2260.01 |
| 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 | 96 | | |

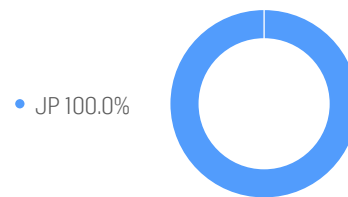
STATISTICS

| JPY | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -4.09% | 14.23% | 29.79% | 52.17% | 23.34% | 126.00% |
| Performance (p.a.) | | | | | | 12.41% |
| Volatility (p.a.) | 23.12% | 20.16% | 18.53% | 17.15% | 18.96% | 17.78% |
| High | 2370.81 | 2370.81 | 2370.81 | 2370.81 | 2370.81 | 2370.81 |
| Low | 2226.84 | 2006.10 | 1716.08 | 1479.58 | 1832.33 | 863.47 |
| Max. Drawdown | -6.07% | -6.07% | -6.07% | -8.51% | -6.07% | -31.83% |
| VaR 95 \ 99 | | | | -28.5% \ -50.4% | | -29.4% \ -50.6% |
| CVaR 95 \ 99 | | | | -38.3% \ -52.3% | | -41.9% \ -64.6% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TOKYO ELECTRON LTD ORD | 8035 JT Equity | JP | JPY | 6.67% |
| MITSUBISHI CORP | 8058 JT Equity | JP | JPY | 5.97% |
| MITSUMI & CO LTD | 8031 JT Equity | JP | JPY | 5.60% |
| HITACHI LTD | 6501 JT Equity | JP | JPY | 5.07% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 4.85% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 4.69% |
| SHIN-ETSU CHEMICAL CO LTD | 4063 JT Equity | JP | JPY | 4.67% |
| HONDA MOTOR | 7267 JT Equity | JP | JPY | 3.18% |
| MIZUHO FINANCIAL GROUP INC | 8411 JT Equity | JP | JPY | 3.12% |
| ITOCHU CORP ORD | 8001 JT Equity | JP | JPY | 3.04% |

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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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