

FACTSHEET - AS OF 17-May-2024

Solactive Japan All Cap VT Index

DESCRIPTION

The Solactive Japan All Cap VT Index (the "Index") is a JPY denominated index. The Index takes a variable exposure to the Underlying Index, which is Solactive GBS Japan Investable Universe Index PR, with the aim to achieve an annualized volatility of less than or equal to 8%. The Index allows a maximal leverage of 150%.

HISTORICAL PERFORMANCE



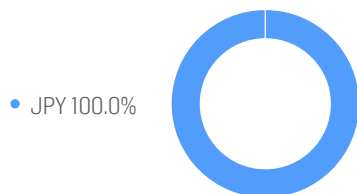
CHARACTERISTICS

ISIN / WKN	DE000SL0L508 / SL0L50	Base Value / Base Date	100 Points / 26.09.2006
Bloomberg / Reuters	SJPACVT Index	Last Price	120.97
Index Calculator	Solactive AG	Dividends	Not Included
Index Type	Adjusted Return	Calculation	only closing value
Index Currency	JPY	History	Available daily back to 26.09.2006
Index Members	2		

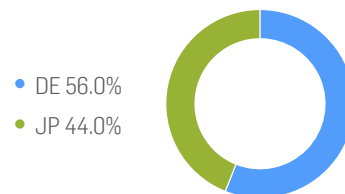
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	1.54%	2.07%	7.08%	13.19%	7.85%	20.97%
Performance (p.a.)						1.09%
Volatility (p.a.)	8.84%	8.67%	7.80%	8.35%	8.01%	8.60%
High	121.08	123.18	123.18	123.18	123.18	123.18
Low	118.17	118.17	110.99	105.94	112.14	68.45
Max. Drawdown	-1.10%	-4.07%	-4.07%	-5.54%	-4.07%	-36.96%
VaR 95 \ 99				-13.7% \ -18.8%		-13.7% \ -24.7%
CVaR 95 \ 99				-17.0% \ -22.7%		-20.7% \ -34.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE GBS JAPAN INVESTABLE UNIVERSE INDEX PR		DE	JPY	56.01%
JPY-CASH	JPY-CASH	JP	JPY	43.99%

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