

FACTSHEET - AS OF 26-Nov-2021

Solactive Core Japan Large & Mid Cap USD Index PR

DESCRIPTION

The Solactive Core Japan Large & Mid Cap USD Index PR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Japanese market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Price Return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



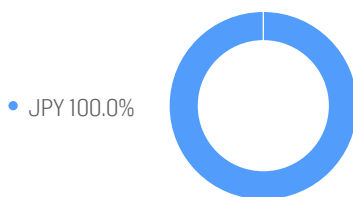
CHARACTERISTICS

| | | | |
|---------------------|--------------------------|------------------------|--------------------------------------------|
| ISIN / WKN | DE000SLA5XF3 / SLA5XF | Base Value / Base Date | 1000 Points / 02.05.2012 |
| Bloomberg / Reuters | SFWJPUP Index / .SFWJPUP | Last Price | 1813.32 |
| Index Calculator | Solactive AG | Dividends | Not included (Price index) |
| Index Type | Price Return | Calculation | 09:00am to 22:30pm (CET), every 15 seconds |
| Index Currency | USD | History | Available daily back to 02.05.2012 |
| Index Members | 341 | | |

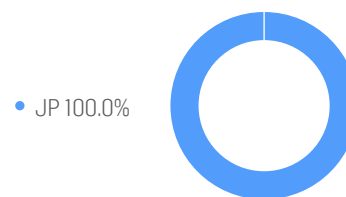
STATISTICS

| | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -0.47% | 0.73% | -0.42% | 4.71% | 1.19% | 81.33% |
| Performance (p.a.) | - | - | - | - | - | 6.42% |
| Volatility (p.a.) | 13.59% | 14.84% | 14.80% | 15.46% | 15.77% | 17.76% |
| High | 1861.10 | 1981.11 | 1981.11 | 1981.11 | 1981.11 | 1981.11 |
| Low | 1804.79 | 1784.07 | 1759.31 | 1727.27 | 1727.27 | 899.93 |
| Sharpe Ratio | -0.42 | 0.19 | -0.07 | 0.28 | 0.05 | 0.33 |
| Max. Drawdown | -2.90% | -9.95% | -9.95% | -9.95% | -9.95% | -32.35% |
| VaR 95 \ 99 | | | | -26.6% \ -40.9% | | -27.6% \ -50.4% |
| CVaR 95 \ 99 | | | | -36.3% \ -49.9% | | -41.9% \ -67.3% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Nov-2021

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------------------------|----------------|---------|----------|------------------|
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 4.76% |
| SONY GROUP CORP | 6758 JT Equity | JP | JPY | 3.62% |
| KEYENCE CORP ORD | 6861 JT Equity | JP | JPY | 2.78% |
| RECRUIT HOLDINGS CO LTD | 6098 JT Equity | JP | JPY | 1.99% |
| TOKYO ELECTRON LTD ORD | 8035 JT Equity | JP | JPY | 1.89% |
| SHIN-ETSU CHEMICAL CO LTD | 4063 JT Equity | JP | JPY | 1.63% |
| SOFTBANK GROUP CORP | 9984 JT Equity | JP | JPY | 1.52% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 1.50% |
| NIPPON TELEGRAPH & TELEPHONE ORD | 9432 JT Equity | JP | JPY | 1.49% |
| HITACHI LTD | 6501 JT Equity | JP | JPY | 1.40% |

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