

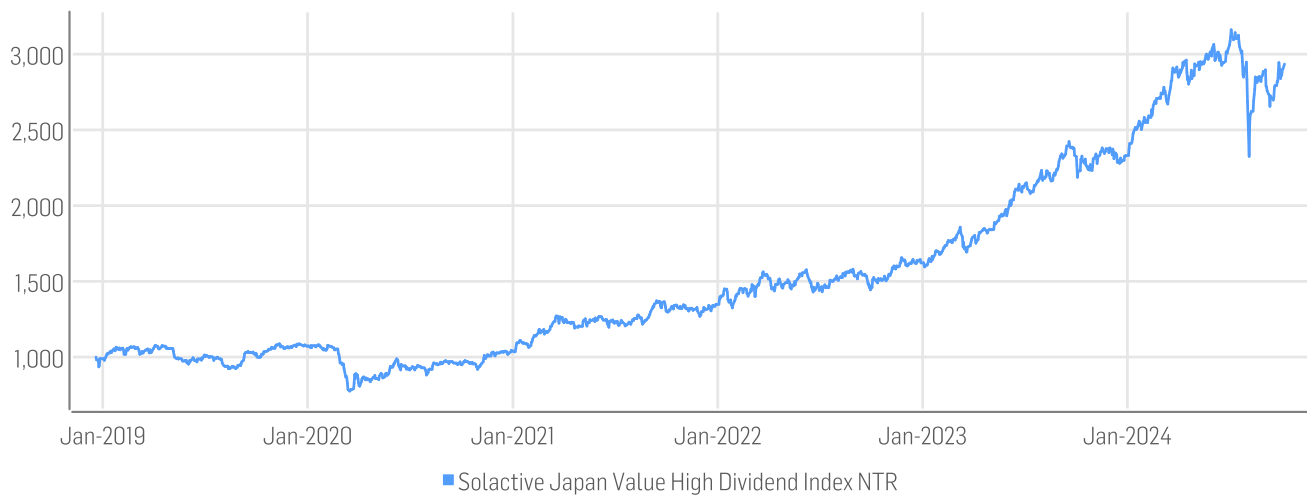
# FACTSHEET - AS OF 07-Oct-2024

## Solactive Japan Value High Dividend Index NTR

### DESCRIPTION

Representation of Japanese high dividend securities that exhibit significant value exposure.

### HISTORICAL PERFORMANCE



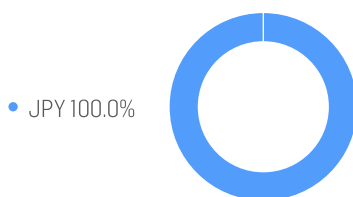
### CHARACTERISTICS

ISIN / WKN	SLOKEA	Base Value / Base Date	1000 Points / 20.12.2018
Bloomberg / Reuters	/.SOJPVHDN	Last Price	2935.02
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 20.12.2018
Index Members	50		

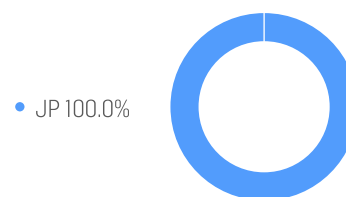
## STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	6.40%	-5.27%	0.35%	27.82%	25.93%	193.50%
Performance (p.a.)						20.40%
Volatility (p.a.)	24.97%	42.58%	32.57%	25.67%	27.68%	19.26%
High	2944.63	3142.28	3161.50	3161.50	3161.50	3161.50
Low	2655.35	2325.21	2325.21	2231.85	2325.21	775.18
Max. Drawdown	-3.73%	-26.00%	-26.45%	-26.45%	-26.45%	-28.77%
VaR 95 \ 99				-35.1% \ -60.8%		-29.1% \ -51.3%
CVaR 95 \ 99				-64.9% \ -157.8%		-45.1% \ -78.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 07-Oct-2024

Company	Ticker	Country	Currency	Index Weight (%)
NIPPON STEEL CORP	5401 JT Equity	JP	JPY	5.07%
JAPAN TOBACCO	2914 JT Equity	JP	JPY	4.92%
IHI CORP	7013 JT Equity	JP	JPY	4.32%
KOBE STEEL LTD	5406 JT Equity	JP	JPY	4.03%
HONDA MOTOR	7267 JT Equity	JP	JPY	3.94%
MS&AD INS (MITSUI SUMITOMO) ORD	8725 JT Equity	JP	JPY	3.88%
NISSAN MOTOR CO LTD ORD	7201 JT Equity	JP	JPY	3.82%
JFE HOLDINGS INC	5411 JT Equity	JP	JPY	3.49%
NIPPON YUSEN KK	9101 JT Equity	JP	JPY	3.43%
SANKYO CO LTD	6417 JT Equity	JP	JPY	3.39%

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