

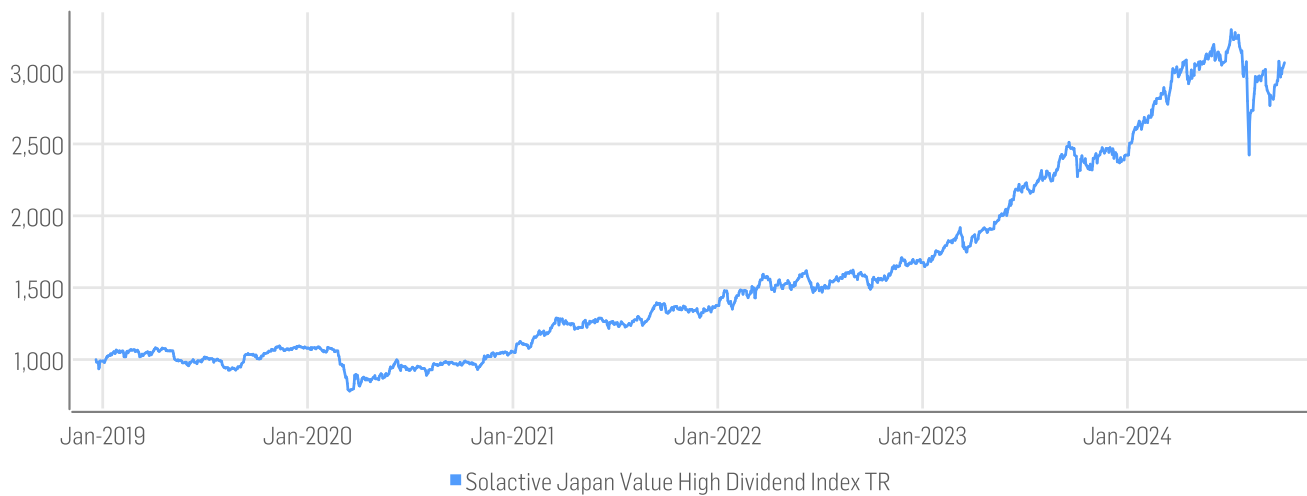
FACTSHEET - AS OF 07-Oct-2024

Solactive Japan Value High Dividend Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE



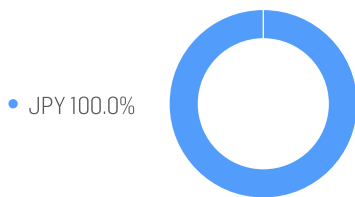
CHARACTERISTICS

ISIN / WKN	SLOKEB	Base Value / Base Date	1000 Points / 20.12.2018
Bloomberg / Reuters	/ .SOJPVHDT	Last Price	3065.74
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

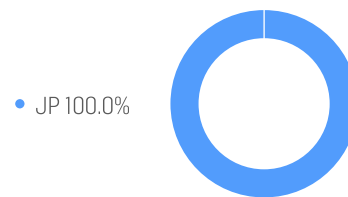
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	6.65%	-5.05%	0.63%	28.51%	26.53%	206.57%
Performance (p.a.)						21.31%
Volatility (p.a.)	25.18%	42.63%	32.60%	25.68%	27.69%	19.26%
High	3075.79	3274.70	3294.73	3294.73	3294.73	3294.73
Low	2767.32	2423.19	2423.19	2318.82	2422.97	780.21
Max. Drawdown	-3.73%	-26.00%	-26.45%	-26.45%	-26.45%	-28.74%
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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