

FACTSHEET - Solactive GBS Japan All Cap Index TR AS OF 19-Jun-2024

DESCRIPTION

The Solactive GBS Japan All Cap Index TR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the all cap covering approximately the largest 100% of the free-float market capitalization in the Japanese market. It is calculated as a total return index in JPY and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2023 | 2022 | 2021 | 2020 | 2019 |
|-------------|--------|--------|--------|--------|-------|--------|
| Performance | 16.22% | 27.90% | -3.02% | 12.95% | 7.74% | 18.51% |

CHARACTERISTICS

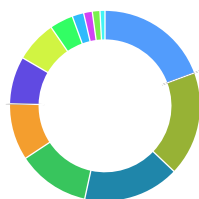
| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLA4NW2 / SLA4NW | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SJFACT | Last Price | 2016.35 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 8:00 am to 10:30 pm (CET), every 15 seconds |
| Index Currency | JPY | History | Available daily back to 08.05.2017 |
| Index Members | 1427 | | |

STATISTICS

| JPY | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.55% | -1.83% | 17.85% | 22.48% | 16.22% | 101.64% |
| Performance (p.a.) | | | | | | 10.36% |
| Volatility (p.a.) | 13.53% | 14.81% | 13.62% | 14.14% | 13.81% | 15.85% |
| High | 2067.74 | 2067.74 | 2067.74 | 2067.74 | 2067.74 | 2067.74 |
| Low | 1995.14 | 1945.10 | 1710.98 | 1615.68 | 1735.01 | 824.92 |
| Max. Drawdown | -3.51% | -5.87% | -5.87% | -7.92% | -5.87% | -32.30% |
| VaR 95 \ 99 | | | | -23.1% \ -32.2% | | -26.2% \ -42.0% |
| CVaR 95 \ 99 | | | | -28.7% \ -37.4% | | -37.0% \ -58.7% |

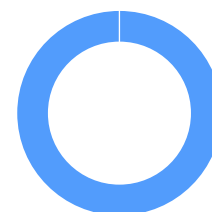
COMPOSITION BY SECTORS

- Industrials 19.4%
- Technology 17.7%
- Finance 16.3%
- Consumer Cyclicals 12.3%
- Consumer Non-Cyclical 9.6%
- Non-Energy Materials 8.0%
- Healthcare 7.0%
- Telecommunications 4.0%
- Consumer Services 2.0%
- Utilities 1.5%
- Business Services 1.3%
- Energy 0.9%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 19-Jun-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 4.71% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 2.39% |
| SONY GROUP CORP | 6758 JT Equity | JP | JPY | 2.10% |
| TOKYO ELECTRON LTD ORD | 8035 JT Equity | JP | JPY | 2.09% |
| HITACHI LTD | 6501 JT Equity | JP | JPY | 2.07% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 1.75% |
| KEYENCE CORP ORD | 6861 JT Equity | JP | JPY | 1.69% |
| SHIN-ETSU CHEMICAL CO LTD | 4063 JT Equity | JP | JPY | 1.59% |
| RECRUIT HOLDINGS CO LTD | 6098 JT Equity | JP | JPY | 1.57% |
| MITSUBISHI CORP | 8058 JT Equity | JP | JPY | 1.50% |

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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