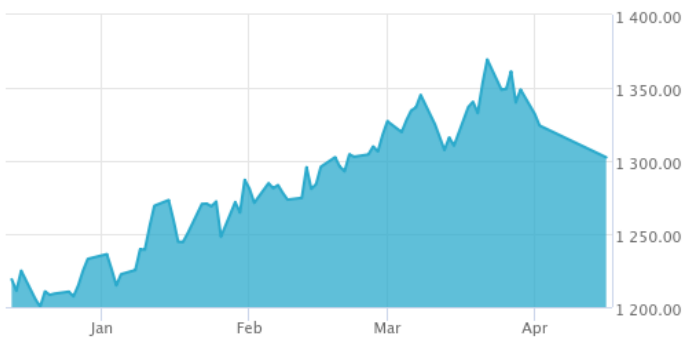


MarketVector™ Japan Quality Tilt ESG Index

The MarketVector™ Japan Quality Tilt ESG Index tracks the performance of 500 of the largest companies that are incorporated and listed in Japan. The index is weighted by a combination of float-adjusted market capitalization and quality-related factors and adheres to ESG criteria.

Key Features



| All Time High/Low | 52-Week High/Low |
|-------------------|-------------------|
| 1,422.67/803.51 | 1,369.39/1,126.99 |

Size and Liquidity Requirements

Full MCap of at least 150mIn USD. Three month average-daily-trading volume of at least 1 mIn USD at a review and also at the previous two reviews.

Universe

Index includes companies that are incorporated and listed in Japan.

Diversification

Company weightings are capped at 10%.

Review

Semi-annually in June and December with quarterly rebalances.

Index Data

| INDEX PARAMETERS | | | | FUNDAMENTALS* | | ANNUALISED PERFORMANCE* | |
|------------------|-------------|-------------------------|----------|-------------------------|-------|-------------------------|--------|
| Launch Date | 22 May 2023 | Components | 500 | Price/Earnings Trailing | 17.70 | 1 Month | -0.61% |
| Type | Country | Volatility (250 days) | 14.09 | Price/Book | 1.52 | 1 Year | 15.38% |
| Currency | EUR | Full MCap bn USD | 4,683.78 | Price/Sales | 1.22 | 3 Years | -0.07% |
| Base Date | 31 Dec 2015 | Float MCap bn USD | 3,203.82 | Price/Cash Flow | 11.18 | 5 Years | 3.53% |
| Base Value | 1,000.00 | Correlation* (250 days) | 0.89 | Dividend Yield | 1.99 | 7 Years | 3.24% |

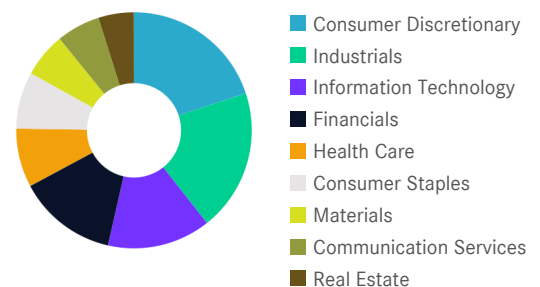
* MSCI Japan IMI

* as of 31 Mar 2024

* Total Return Net Index

Sector Weightings

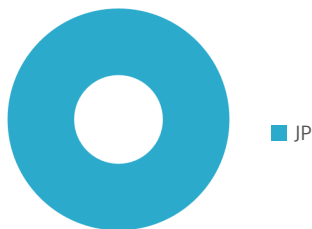
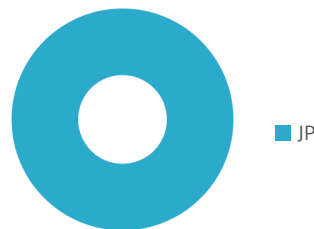
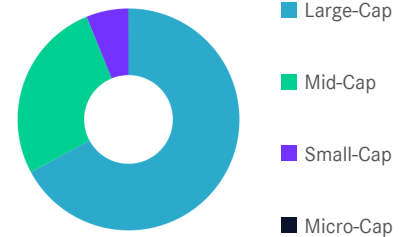
| Sector | Count | Weight | Count* | Weight* | Difference |
|------------------------|-------|--------|--------|---------|------------|
| Consumer Discretionary | 82 | 19.91% | 82 | 19.91% | -0.00% |
| Industrials | 113 | 19.45% | 113 | 19.45% | -0.00% |
| Information Technology | 63 | 14.18% | 63 | 14.18% | -0.00% |
| Financials | 56 | 13.64% | 56 | 13.64% | -0.00% |
| Health Care | 32 | 8.06% | 32 | 8.06% | -0.00% |
| Consumer Staples | 50 | 7.78% | 50 | 7.78% | -0.00% |
| Materials | 44 | 6.10% | 44 | 6.10% | -0.00% |
| Communication Services | 19 | 5.99% | 19 | 5.99% | -0.00% |
| Real Estate | 41 | 4.88% | 41 | 4.88% | -0.00% |



* represent hypothetical values obtained excluding non-local components

MarketVector™ Japan Quality Tilt ESG Index

Country and Size Weightings

COUNTRY WEIGHTINGS EXCL. NON-LOCAL*

COUNTRY WEIGHTINGS INCL. NON-LOCAL*

SIZE WEIGHTINGS


| Country | Count | Weight |
|---------|-------|---------|
| Japan | 500 | 100.00% |
| | | |
| | | |
| | | |
| | | |
| | | |

| Country | Non-Local | Count | Weight |
|---------|-----------|-------|---------|
| Japan | 0 | 500 | 100.00% |
| | | | |
| | | | |
| | | | |
| | | | |
| | | | |

| Size | Count | Weight |
|-----------------------------|-------|--------|
| Large-Cap (> 6 bn) | 147 | 67.13% |
| Mid-Cap (1.5 bn - 6 bn) | 260 | 26.70% |
| Small-Cap (0.2 bn - 1.5 bn) | 93 | 6.16% |
| Micro-Cap (0.0 bn - 0.2 bn) | 0 | 0.00% |

*Companies incorporated outside of a certain region or country that generate at least 50.00% of their revenues (or, where applicable, have at least 50.00% of their assets) in that region or country.

Index Components

| Top Components by Weight | Non-Local | Country | Weight | Best Performing Components | YTD | 1 Day |
|------------------------------|-----------|---------|--------|------------------------------------|------------|--------------|
| TOYOTA MOTOR CORP | - | JP | 4.36% | ASAHI KASEI CORP | -11.36% | -0.88% |
| MITSUBISHI UFJ FINANCIAL GRO | - | JP | 2.24% | DENKA CO LTD | -19.58% | -0.88% |
| RECRUIT HOLDINGS CO LTD | - | JP | 1.92% | DIC CORP | -0.27% | -0.88% |
| KEYENCE CORP ORD | - | JP | 1.89% | KANEKA CORP | -1.47% | -0.88% |
| HITACHI LTD | - | JP | 1.84% | KANSAI PAINT CO LTD | -1.26% | -0.88% |
| SONY GROUP CORP | - | JP | 1.74% | | | |
| TOKIO MARINE HOLDINGS INC | - | JP | 1.41% | | | |
| SUMITOMO MITSUI FINANCIAL GR | - | JP | 1.38% | | | |
| FAST RETAILING CO LTD ORD | - | JP | 1.32% | | | |
| SHIN-ETSU CHEMICAL CO LTD | - | JP | 1.21% | | | |
| DAIICHI SANKYO CO LTD ORD | - | JP | 1.17% | | | |
| TOKYO ELECTRON LTD ORD | - | JP | 1.16% | | | |
| Subtotal | | | 21.65% | | | |
| | | | | Worst Performing Components | YTD | 1 Day |
| | | | | ASAHI KASEI CORP | -11.36% | -0.88% |
| | | | | DENKA CO LTD | -19.58% | -0.88% |
| | | | | DIC CORP | -0.27% | -0.88% |
| | | | | KANEKA CORP | -1.47% | -0.88% |
| | | | | KANSAI PAINT CO LTD | -1.26% | -0.88% |

MarketVector™ Japan Quality Tilt ESG Index

Symbols

| | Symbol | ISIN | WKN | Sedol | Bloomberg | Reuters | Telekurs |
|---------------------------|----------|--------------|--------|---------|-----------|-----------|-----------|
| Price Index | MVJPNQ | DE000SL0HET1 | SL0HET | BLCW7Z4 | MVJPNQ | .MVJPNQ | 127029449 |
| Total Return Net | MVJPNQTR | DE000SL0HEU9 | SL0HEU | BLCW806 | MVJPNQTR | .MVJPNQTR | 127029453 |
| Total Return Gross | - | - | - | - | - | - | - |

For further information visit www.marketvector.com

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