

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Low Volatility Index PR

DESCRIPTION

The Solactive GFS Japan Low Volatility Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Japan Large & Mid Cap Index that exhibit Low Volatility characteristics.

HISTORICAL PERFORMANCE



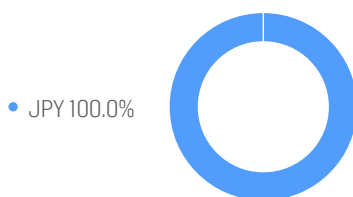
CHARACTERISTICS

ISIN / WKN	DE000SLOF211 / SLOF21	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLJPJP	Last Price	1319.61
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 08.05.2006
Index Members	94		

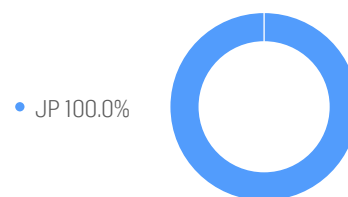
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.85%	2.38%	8.54%	17.91%	6.18%	31.96%
Performance (p.a.)						4.06%
Volatility (p.a.)	14.78%	11.68%	11.25%	10.99%	11.40%	13.28%
High	1358.37	1367.49	1367.49	1367.49	1367.49	1367.49
Low	1297.27	1284.20	1205.53	1119.12	1242.85	796.43
Max. Drawdown	-4.50%	-5.13%	-5.13%	-8.01%	-5.13%	-29.69%
VaR 95 \ 99				-17.9% \ -26.1%		-20.6% \ -34.4%
CVaR 95 \ 99				-23.6% \ -34.0%		-31.1% \ -52.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	2.09%
SOFTBANK CORP	9434 JT Equity	JP	JPY	2.01%
KEWPIE (QP) CORP ORD	2809 JT Equity	JP	JPY	1.46%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	1.45%
mitsubishi gas chemical co	4182 JT Equity	JP	JPY	1.40%
JAPAN TOBACCO	2914 JT Equity	JP	JPY	1.40%
NH FOODS LTD	2282 JT Equity	JP	JPY	1.38%
SEKISUI HOUSE LTD ORD	1928 JT Equity	JP	JPY	1.31%
KIRIN HOLDINGS (BREWERY) CO LTD ORD	2503 JT Equity	JP	JPY	1.29%
NIPPON TELEVISION NETWORK CORP ORD	9404 JT Equity	JP	JPY	1.26%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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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