

FACTSHEET - Solactive GFS Japan Low Volatility Index

NTR

AS OF 20-May-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	2.13%	8.31%	22.16%	6.70%	7.47%	-11.39%

CHARACTERISTICS

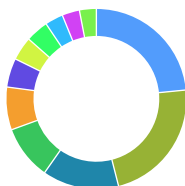
ISIN / WKN	DE000SL0F229 / SL0F22	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLJPJN	Last Price	1585.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 08.05.2006
Index Members	91		

STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	0.46%	3.04%	3.47%	4.65%	2.13%	58.57%
Performance (p.a.)						5.91%
Volatility (p.a.)	9.57%	17.68%	13.73%	16.37%	15.01%	13.59%
High	1626.38	1626.38	1626.38	1626.38	1626.38	1626.38
Low	1575.03	1464.07	1464.07	1361.24	1464.07	837.10
Max. Drawdown	-2.50%	-8.90%	-8.90%	-13.06%	-8.90%	-28.61%
VaR 95 \ 99				-21.3% \ -51.8%		-20.1% \ -37.5%
CVaR 95 \ 99				-42.9% \ -105.2%		-31.8% \ -58.1%

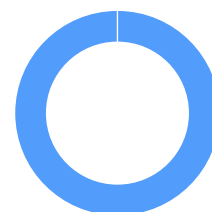
COMPOSITION BY SECTORS

- Consumer Non-Cyclicals 23.4%
- Finance 22.6%
- Industrials 13.7%
- Healthcare 9.7%
- Non-Energy Materials 7.7%
- Consumer Cyclicals 5.2%
- Telecommunications 4.2%
- Consumer Services 4.1%
- Technology 3.2%
- Business Services 3.1%
- Utilities 3.0%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 20-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	1.77%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	1.71%
ORIX JREIT INC ORD	8954 JT Equity	JP	JPY	1.60%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	1.55%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	1.55%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.51%
GLP J-REIT/D	3281 JT Equity	JP	JPY	1.51%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	1.48%
SOFTBANK CORP	9434 JT Equity	JP	JPY	1.44%
ANA HOLDINGS INC	9202 JT Equity	JP	JPY	1.43%

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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.

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