

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Low Volatility Index NTR

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



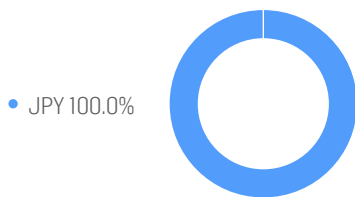
CHARACTERISTICS

ISIN / WKN	DE000SLOF229 / SLOF22	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLJPJN	Last Price	1536.77
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	94		

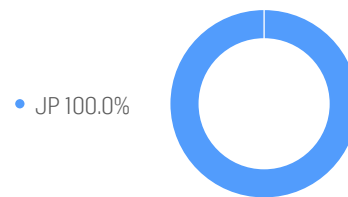
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.05%	3.37%	9.88%	20.59%	7.21%	53.68%
Performance (p.a.)						6.36%
Volatility (p.a.)	13.70%	11.19%	10.99%	10.76%	11.02%	13.20%
High	1568.92	1579.46	1579.46	1579.46	1579.46	1579.46
Low	1510.75	1481.38	1386.77	1274.34	1433.40	837.10
Max. Drawdown	-3.71%	-4.35%	-4.35%	-7.41%	-4.35%	-28.61%
VaR 95 \ 99				-16.7% \ -23.6%		-20.1% \ -34.4%
CVaR 95 \ 99				-21.9% \ -30.2%		-30.6% \ -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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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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