

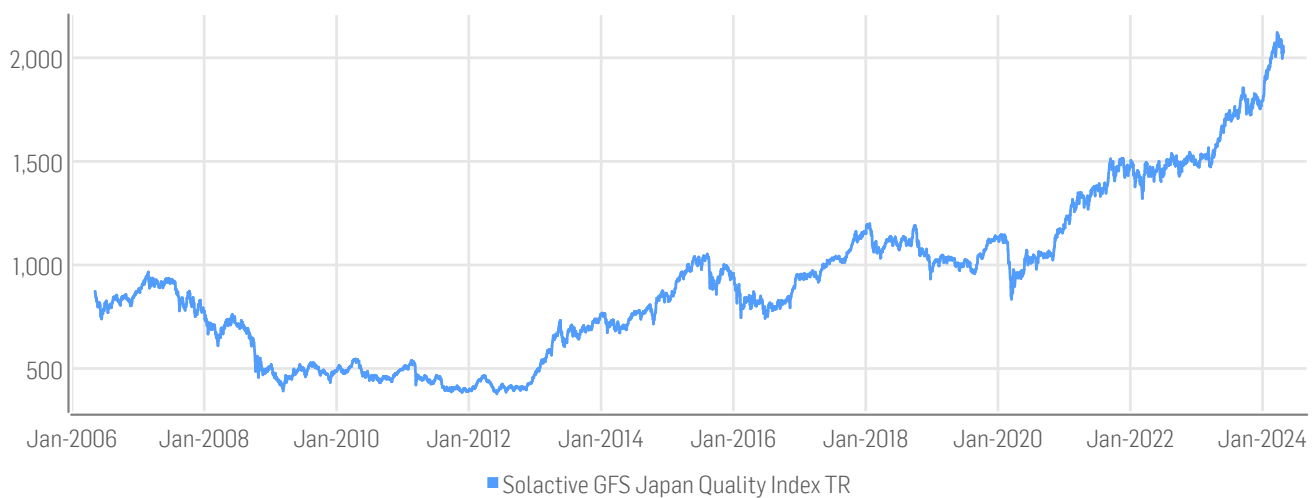
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Japan Quality Index TR

### DESCRIPTION

The Solactive GFS Japan Quality 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 Quality characteristics.

### HISTORICAL PERFORMANCE



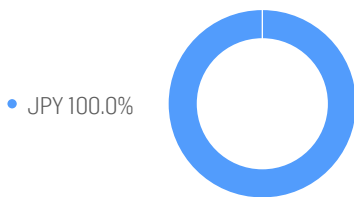
### CHARACTERISTICS

ISIN / WKN	DE000SL0F2X6 / SL0F2X	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQJPJT	Last Price	2035.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	95		

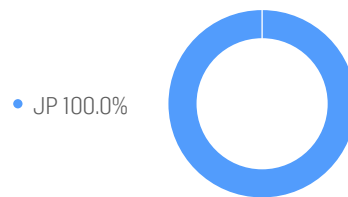
## STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.59%	7.14%	16.55%	26.75%	13.62%	103.58%
Performance (p.a.)						10.74%
Volatility (p.a.)	16.43%	14.40%	13.71%	12.73%	13.89%	15.42%
High	2111.58	2122.04	2122.04	2122.04	2122.04	2122.04
Low	1996.82	1924.71	1725.13	1597.63	1791.84	834.24
Max. Drawdown	-5.43%	-5.90%	-5.90%	-7.06%	-5.90%	-30.44%
VaR 95 \ 99				-19.6% \ -28.3%		-24.9% \ -40.8%
CVaR 95 \ 99				-26.6% \ -34.5%		-35.6% \ -55.9%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
HITACHI LTD	6501 JT Equity	JP	JPY	6.64%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.50%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	4.76%
SONY GROUP CORP	6758 JT Equity	JP	JPY	4.51%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.39%
HOYA CORP ORD	7741 JT Equity	JP	JPY	4.24%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	4.20%
HONDA MOTOR	7267 JT Equity	JP	JPY	3.40%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	3.29%
KDDI CORP (DDI) ORD	9433 JT Equity	JP	JPY	3.18%

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