

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Momentum Index PR

DESCRIPTION

The Solactive GFS Japan Momentum 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 Momentum characteristics.

HISTORICAL PERFORMANCE



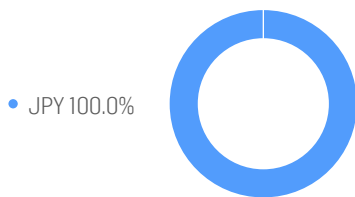
CHARACTERISTICS

ISIN / WKN	DE000SLOF2Y4 / SLOF2Y	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMJJPJ	Last Price	2008.72
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	96		

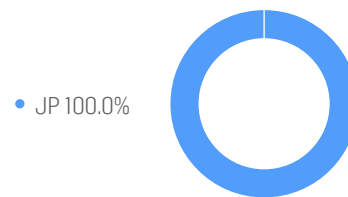
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.86%	13.27%	28.55%	49.05%	22.30%	100.87%
Performance (p.a.)						10.53%
Volatility (p.a.)	23.53%	20.38%	18.65%	17.26%	19.14%	17.81%
High	2111.34	2114.67	2114.67	2114.67	2114.67	2114.67
Low	1979.24	1798.16	1539.92	1342.43	1642.40	835.57
Max. Drawdown	-6.26%	-6.40%	-6.40%	-9.32%	-6.40%	-33.56%
VaR 95 \ 99				-28.4% \ -50.4%		-29.4% \ -50.6%
CVaR 95 \ 99				-38.3% \ -52.2%		-42.0% \ -64.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	6.67%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	5.97%
MITSUMI & CO LTD	8031 JT Equity	JP	JPY	5.60%
HITACHI LTD	6501 JT Equity	JP	JPY	5.07%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	4.85%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.69%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	4.67%
HONDA MOTOR	7267 JT Equity	JP	JPY	3.18%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	3.12%
ITOCHU CORP ORD	8001 JT Equity	JP	JPY	3.04%

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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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