

FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Low Volatility USD 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	DE000SLOF3L9 / SLOF3L	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLJPUN	Last Price	1101.87
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	USD	History	Available daily back to 08.05.2006
Index Members	94		

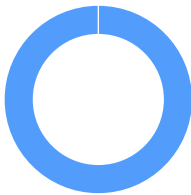
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.73%	-2.67%	4.52%	4.64%	-3.90%	10.19%
Performance (p.a.)						1.40%
Volatility (p.a.)	14.77%	12.94%	13.02%	12.21%	12.82%	14.32%
High	1168.80	1176.81	1176.81	1176.81	1176.81	1213.93
Low	1101.87	1101.87	1049.47	1033.53	1101.87	862.20
Sharpe Ratio*	-3.83	-1.21	0.31	-0.05	-1.31	-0.27
Max. Drawdown	-5.73%	-6.37%	-6.37%	-8.19%	-6.37%	-28.97%
VaR 95 \ 99				-19.7% \ -28.3%		-22.7% \ -35.7%
CVaR 95 \ 99				-24.7% \ -31.3%		-32.2% \ -49.8%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

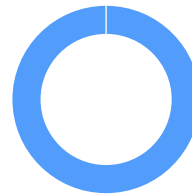
COMPOSITION BY CURRENCIES

• JPY 100.0%



COMPOSITION BY COUNTRIES

• JP 100.0%



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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