

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Japan Low Volatility USD Index TR

### 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	DE000SLOF3M7 / SLOF3M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLJPUT	Last Price	1133.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

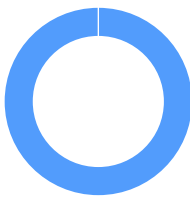
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-5.58%	-2.49%	4.76%	5.07%	-3.73%	13.32%
Performance (p.a.)						1.81%
Volatility (p.a.)	14.66%	12.89%	13.00%	12.19%	12.78%	14.32%
High	1200.19	1208.41	1208.41	1208.41	1208.41	1224.50
Low	1133.19	1133.19	1076.85	1058.89	1133.19	880.81
Sharpe Ratio*	-3.79	-1.17	0.35	-0.01	-1.28	-0.24
Max. Drawdown	-5.58%	-6.22%	-6.22%	-8.08%	-6.22%	-28.07%
VaR 95 \ 99				-19.4% \ -28.4%		-22.4% \ -35.7%
CVaR 95 \ 99				-24.6% \ -31.3%		-32.1% \ -49.9%

\* 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).

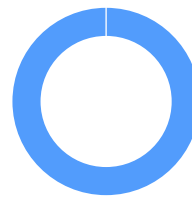
## COMPOSITION BY CURRENCIES

• 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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