

FACTSHEET - Solactive GFS Japan Low Volatility USD Index TR

AS OF 17-Jun-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	12.54%	-2.41%	14.84%	-6.45%	-3.24%	-6.35%

CHARACTERISTICS

ISIN / WKN	DE000SLOF3M7 / SLOF3M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLJPUT	Last Price	1292.70
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	91		

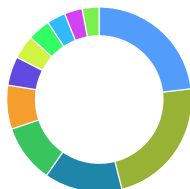
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.08%	4.74%	14.75%	19.54%	12.54%	29.27%
Performance (p.a.)						3.22%
Volatility (p.a.)	10.19%	21.59%	17.72%	18.33%	17.74%	14.85%
High	1312.06	1316.49	1316.49	1316.49	1316.49	1316.49
Low	1278.07	1155.94	1109.44	1087.80	1109.44	880.81
Sharpe Ratio*	0.95	0.76	1.58	0.85	1.41	-0.07
Max. Drawdown	-1.75%	-7.18%	-7.18%	-14.70%	-7.18%	-28.07%
VaR 95 \ 99				-23.4% \ -43.5%		-22.7% \ -37.2%
CVaR 95 \ 99				-42.7% \ -93.8%		-33.3% \ -54.1%

* 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).

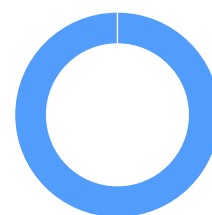
COMPOSITION BY SECTORS

- Consumer Non-Cyclicals 23.1%
- Finance 22.9%
- Industrials 13.6%
- Healthcare 10.2%
- Non-Energy Materials 7.7%
- Consumer Cyclical 5.1%
- Telecommunications 4.1%
- Consumer Services 4.0%
- Technology 3.3%
- Business Services 3.1%
- Utilities 3.0%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 17-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	1.76%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	1.75%
ORIX JREIT INC ORD	8954 JT Equity	JP	JPY	1.68%
JAPAN REAL ESTATE INVT CORP ORD	8952 JT Equity	JP	JPY	1.61%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	1.59%
GLP J-REIT/D	3281 JT Equity	JP	JPY	1.55%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.49%
NIPPON BUILDING FUND INC.	8951 JT Equity	JP	JPY	1.49%
SOFTBANK CORP	9434 JT Equity	JP	JPY	1.44%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	1.42%

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