

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Japan Quality SN USD Index PR

### DESCRIPTION

The Solactive GFS Japan Quality SN 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, maintaining sector neutrality from the starting universe.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOF3R6 / SLOF3R	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQJPSUP	Last Price	1262.91
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	USD	History	Available daily back to 08.05.2006
Index Members	95		

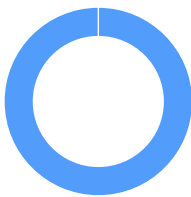
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-8.74%	-0.42%	10.43%	10.55%	0.87%	26.29%
Performance (p.a.)						3.41%
Volatility (p.a.)	19.36%	17.11%	15.90%	14.72%	16.78%	16.47%
High	1383.93	1393.24	1393.24	1393.24	1393.24	1408.76
Low	1262.91	1262.91	1129.35	1121.41	1223.68	822.71
Sharpe Ratio*	-3.74	-0.41	1.07	0.37	-0.16	-0.12
Max. Drawdown	-8.74%	-9.35%	-9.35%	-9.35%	-9.35%	-32.53%
VaR 95 \ 99				-25.4% \ -34.0%		-26.7% \ -43.9%
CVaR 95 \ 99				-30.9% \ -34.8%		-37.2% \ -57.2%

\* 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).

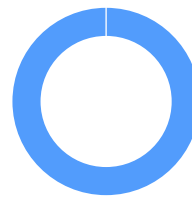
## COMPOSITION BY CURRENCIES

• JPY 100.0%



## COMPOSITION BY COUNTRIES

• JP 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
HITACHI LTD	6501 JT Equity	JP	JPY	6.60%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	6.28%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.47%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.86%
SONY GROUP CORP	6758 JT Equity	JP	JPY	4.48%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	4.17%
HOYA CORP ORD	7741 JT Equity	JP	JPY	4.07%
HONDA MOTOR	7267 JT Equity	JP	JPY	3.48%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	3.47%
KDDI CORP (DDI) ORD	9433 JT Equity	JP	JPY	3.24%

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