

FACTSHEET - Solactive GFS Japan Quality SN USD Index PR

AS OF 16-May-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	9.37%	10.40%	12.96%	-14.01%	8.30%	8.04%

CHARACTERISTICS

ISIN / WKN	DE000SLOF3R6 / SLOF3R	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQJPSUP	Last Price	1511.72
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	USD	History	Available daily back to 08.05.2006
Index Members	90		

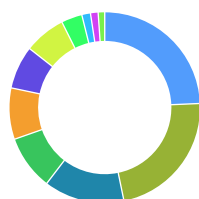
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.51%	3.53%	10.51%	15.22%	9.37%	51.17%
Performance (p.a.)						5.29%
Volatility (p.a.)	16.13%	32.28%	25.30%	25.91%	27.60%	17.90%
High	1521.76	1521.76	1521.76	1521.76	1521.76	1521.76
Low	1406.11	1240.88	1240.88	1207.49	1240.88	822.71
Sharpe Ratio*	8.51	0.34	0.72	0.43	0.83	0.06
Max. Drawdown	-2.05%	-17.35%	-17.35%	-17.35%	-17.35%	-32.53%
VaR 95 \ 99				-37.4% \ -64.5%		-27.6% \ -47.9%
CVaR 95 \ 99				-64.6% \ -148.8%		-40.7% \ -68.6%

* 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).

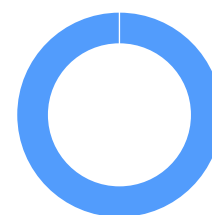
COMPOSITION BY SECTORS

- Finance 24.3%
- Technology 22.4%
- Industrials 13.6%
- Telecommunications 9.2%
- Consumer Cyclicals 8.7%
- Healthcare 7.3%
- Consumer Non-Cyclicals 7.0%
- Non-Energy Materials 3.5%
- Utilities 1.5%
- Business Services 1.3%
- Consumer Services 1.1%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	5.76%
HITACHI LTD	6501 JT Equity	JP	JPY	5.75%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.30%
SONY GROUP CORP	6758 JT Equity	JP	JPY	4.96%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.89%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	4.62%
SOFTBANK CORP	9434 JT Equity	JP	JPY	4.61%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	4.15%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	3.92%
FUJITSU LTD ORD	6702 JT Equity	JP	JPY	3.44%

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