

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Japan Quality SN USD Index NTR

### 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	DE000SLOF3S4 / SLOF3S	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SQJPSUN	Last Price	1454.20
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	95		

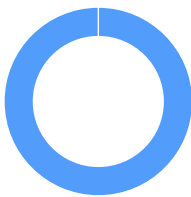
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.97%	0.44%	11.51%	12.83%	1.74%	45.42%
Performance (p.a.)						5.52%
Volatility (p.a.)	18.74%	16.81%	15.74%	14.56%	16.54%	16.40%
High	1580.14	1590.77	1590.77	1590.77	1590.77	1590.77
Low	1454.20	1454.20	1287.82	1278.76	1396.98	861.86
Sharpe Ratio*	-3.68	-0.21	1.23	0.53	0.01	0.01
Max. Drawdown	-7.97%	-8.59%	-8.59%	-8.59%	-8.59%	-30.41%
VaR 95 \ 99				-24.2% \ -34.1%		-26.4% \ -43.5%
CVaR 95 \ 99				-30.3% \ -34.8%		-36.9% \ -57.0%

\* 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).

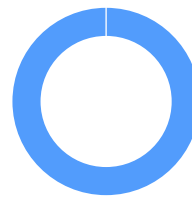
## COMPOSITION BY CURRENCIES

• 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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