

FACTSHEET - Solactive GFS Japan Quality Index NTR AS OF 07-Apr-2026

DESCRIPTION

The Solactive GFS Japan Quality 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.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	5.39%	31.35%	28.21%	19.73%	0.75%	23.77%

CHARACTERISTICS

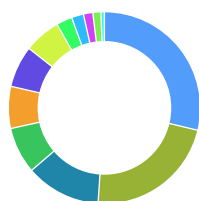
ISIN / WKN	DE000SLOF2W8 / SLOF2W	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SQJPJN	Last Price	3104.61
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 08.05.2006
Index Members	90		

STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	0.13%	1.86%	15.29%	51.36%	5.39%	210.46%
Performance (p.a.)						13.55%
Volatility (p.a.)	30.96%	24.39%	20.67%	17.30%	24.00%	17.16%
High	3128.13	3276.18	3276.18	3276.18	3276.18	3276.18
Low	2916.05	2916.05	2604.44	2067.72	2916.05	827.20
Max. Drawdown	-5.95%	-10.99%	-10.99%	-10.99%	-10.99%	-30.93%
VaR 95 \ 99				-25.4% \ -45.3%		-25.5% \ -46.7%
CVaR 95 \ 99				-37.2% \ -51.3%		-39.7% \ -69.1%

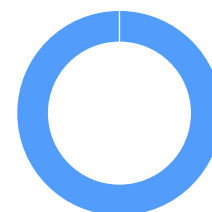
COMPOSITION BY SECTORS

- Finance 28.8%
- Technology 22.3%
- Healthcare 12.6%
- Consumer Cyclicals 7.8%
- Industrials 7.1%
- Telecommunications 7.0%
- Consumer Non-Cyclical 6.2%
- Non-Energy Materials 2.7%
- Energy 2.0%
- Utilities 1.6%
- Consumer Services 1.4%
- Business Services 0.6%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	5.95%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	5.95%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	5.52%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.43%
TOKIO MARINE HOLDINGS INC	8766 JT Equity	JP	JPY	4.38%
HOYA CORP ORD	7741 JT Equity	JP	JPY	4.28%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	3.94%
NTT INC	9432 JT Equity	JP	JPY	3.56%
FAST RETAILING CO LTD ORD	9983 JT Equity	JP	JPY	3.48%
SOFTBANK CORP	9434 JT Equity	JP	JPY	3.45%

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The index is launched on 08-May-2017. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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