

# FACTSHEET - Solactive GFS Japan Low Volatility USD Index NTR

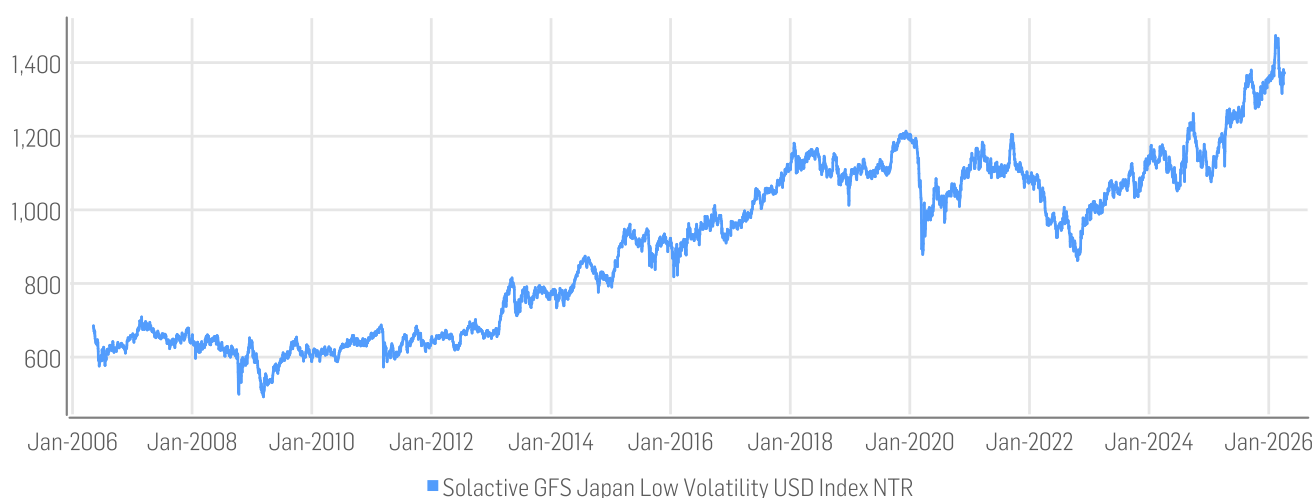
## AS OF 07-Apr-2026



### 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	2025	2024	2023	2022	2021
Performance	1.87%	20.90%	-2.84%	14.33%	-6.88%	-3.64%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF3L9 / SLOF3L	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SLJPUN	Last Price	1372.05
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	91		

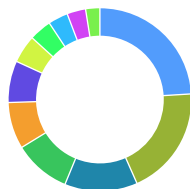
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.94%	0.84%	6.64%	13.95%	1.87%	37.21%
Performance (p.a.)						3.61%
Volatility (p.a.)	18.59%	16.00%	13.84%	13.20%	15.51%	14.71%
High	1381.01	1473.54	1473.54	1473.54	1473.54	1473.54
Low	1316.18	1316.18	1276.12	1218.32	1316.18	862.20
Sharpe Ratio*	-0.78	-0.01	0.74	0.80	0.23	-0.00
Max. Drawdown	-4.97%	-10.68%	-10.68%	-10.68%	-10.68%	-28.97%
VaR 95 \ 99				-21.0% \ -28.5%		-22.5% \ -37.0%
CVaR 95 \ 99				-28.1% \ -39.5%		-32.7% \ -52.7%

\* 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 24.0%
- Consumer Non-Cyclicals 19.4%
- Industrials 12.9%
- Healthcare 10.0%
- Non-Energy Materials 8.2%
- Consumer Cyclicals 7.3%
- Utilities 4.9%
- Consumer Services 3.9%
- Telecommunications 3.5%
- Business Services 3.3%
- Technology 2.5%



## COMPOSITION BY COUNTRIES

- Japan 100.0%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
MCDONALDS HOLDING CO JAPAN ORD	2702 JT Equity	JP	JPY	1.64%
NISSHIN SEIFUN GROUP INC	2002 JT Equity	JP	JPY	1.63%
JAPAN METROPOLITAN FUND INVESTMENT CORP	8953 JT Equity	JP	JPY	1.58%
UNITED URBAN INV CORP (REIT) ORD	8960 JT Equity	JP	JPY	1.54%
NOMURA REAL ESTATE MASTER FUND INC	3462 JT Equity	JP	JPY	1.53%
DAIWA HOUSE REIT INVESTMENT CORP	8984 JT Equity	JP	JPY	1.49%
MITSUBISHI HC CAPITAL INC	8593 JT Equity	JP	JPY	1.46%
MEIJI HOLDINGS CO LTD	2269 JT Equity	JP	JPY	1.45%
OSAKA GAS CO LTD	9532 JT Equity	JP	JPY	1.44%
ORIX JREIT INC ORD	8954 JT Equity	JP	JPY	1.43%

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