

FACTSHEET - Solactive GFS Japan Low Volatility USD Index TR

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	2.08%	21.48%	-2.41%	14.84%	-6.45%	-3.24%

CHARACTERISTICS

ISIN / WKN	DE000SLOF3M7 / SLOF3M	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SLJPUT	Last Price	1424.37
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

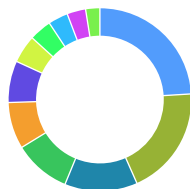
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.78%	1.04%	6.90%	14.49%	2.08%	42.44%
Performance (p.a.)						4.05%
Volatility (p.a.)	18.54%	15.99%	13.83%	13.19%	15.49%	14.71%
High	1433.67	1526.75	1526.75	1526.75	1526.75	1526.75
Low	1364.13	1364.13	1321.53	1258.75	1364.13	880.81
Sharpe Ratio*	-0.69	0.04	0.78	0.84	0.28	0.03
Max. Drawdown	-4.97%	-10.65%	-10.65%	-10.65%	-10.65%	-28.07%
VaR 95 \ 99				-21.0% \ -28.5%		-22.4% \ -37.1%
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 Cyclical 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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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.

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