

FACTSHEET - AS OF 07-Apr-2026

Solactive GFS Japan Dividend Yield USD Index NTR

DESCRIPTION

The Solactive GFS Japan Dividend Yield USD Index NTR 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 Dividend Yield characteristics.

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|---|
| ISIN / WKN | SLOGCS | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SDJPUN | Last Price | 2615.59 |
| 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 | -0.54% | 5.46% | 16.68% | 45.10% | 8.23% | 49.99% |
| Performance (p.a.) | | | | | | 39.07% |
| Volatility (p.a.) | 28.11% | 23.92% | 19.80% | 17.85% | 23.38% | 21.09% |
| High | 2655.82 | 2872.24 | 2872.24 | 2872.24 | 2872.24 | 2872.24 |
| Low | 2486.34 | 2470.28 | 2177.34 | 1822.84 | 2416.72 | 1646.19 |
| Sharpe Ratio* | -0.36 | 0.85 | 1.67 | 2.37 | 1.33 | 1.68 |
| Max. Drawdown | -5.46% | -13.44% | -13.44% | -13.44% | -13.44% | -17.15% |
| VaR 95 \ 99 | | | | -27.9% \ -43.8% | | -28.7% \ -46.6% |
| CVaR 95 \ 99 | | | | -36.2% \ -50.4% | | -44.9% \ -86.0% |

* 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 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| TAKEDA PHARMACEUTICAL | 4502 JT Equity | JP | JPY | 5.55% |
| MITSUBISHI CORP | 8058 JT Equity | JP | JPY | 5.53% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 5.49% |
| MIZUHO FINANCIAL GROUP INC | 8411 JT Equity | JP | JPY | 5.16% |
| JAPAN TOBACCO | 2914 JT Equity | JP | JPY | 3.70% |
| NTT INC | 9432 JT Equity | JP | JPY | 3.50% |
| HONDA MOTOR | 7267 JT Equity | JP | JPY | 3.28% |
| SOFTBANK CORP | 9434 JT Equity | JP | JPY | 3.20% |
| KDDI CORP (DDI) ORD | 9433 JT Equity | JP | JPY | 2.96% |
| ASTELLAS PHARMA INC | 4503 JT Equity | JP | JPY | 2.90% |

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