

# FACTSHEET - Solactive GFS Japan Momentum USD Index PR

## AS OF 13-Apr-2026



### DESCRIPTION

The Solactive GFS Japan Momentum 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 Momentum characteristics.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	10.46%	23.32%	17.35%	24.41%	-23.78%	-5.58%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF3G9 / SLOF3G	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMJPUP	Last Price	2100.22
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	89		

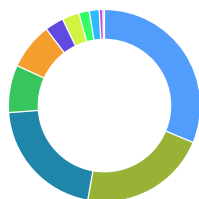
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.32%	4.85%	11.91%	36.57%	10.46%	110.02%
Performance (p.a.)						8.66%
Volatility (p.a.)	42.90%	35.75%	29.16%	24.03%	34.36%	21.16%
High	2147.79	2325.81	2325.81	2325.81	2325.81	2325.81
Low	1930.23	1930.23	1842.10	1532.93	1901.32	881.27
Sharpe Ratio*	0.67	0.49	0.76	1.40	1.13	0.24
Max. Drawdown	-7.81%	-17.01%	-17.01%	-17.01%	-17.01%	-40.10%
VaR 95 \ 99				-34.1% \ -62.6%		-31.7% \ -59.2%
CVaR 95 \ 99				-50.4% \ -74.3%		-49.0% \ -82.1%

\* 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).

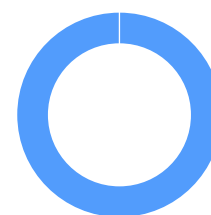
## COMPOSITION BY SECTORS

- Finance 31.3%
- Technology 21.5%
- Industrials 21.0%
- Consumer Cyclicals 8.0%
- Consumer Non-Cyclical 7.8%
- Telecommunications 3.2%
- Non-Energy Materials 2.9%
- Consumer Services 1.8%
- Utilities 1.7%
- Healthcare 0.6%
- Business Services 0.3%



## COMPOSITION BY COUNTRIES

- Japan 100.0%



## TOP COMPONENTS AS OF 13-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
ADVANTEST CORP ORD	6857 JT Equity	JP	JPY	6.00%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	6.00%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.28%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	5.25%
FUJIKURA LTD	5803 JT Equity	JP	JPY	4.97%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	4.85%
MITSUBISHI ELECTRIC CORP	6503 JT Equity	JP	JPY	4.04%
SUMITOMO ELECTRIC INDUSTRIES LTD	5802 JT Equity	JP	JPY	3.62%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	3.16%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.10%

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