

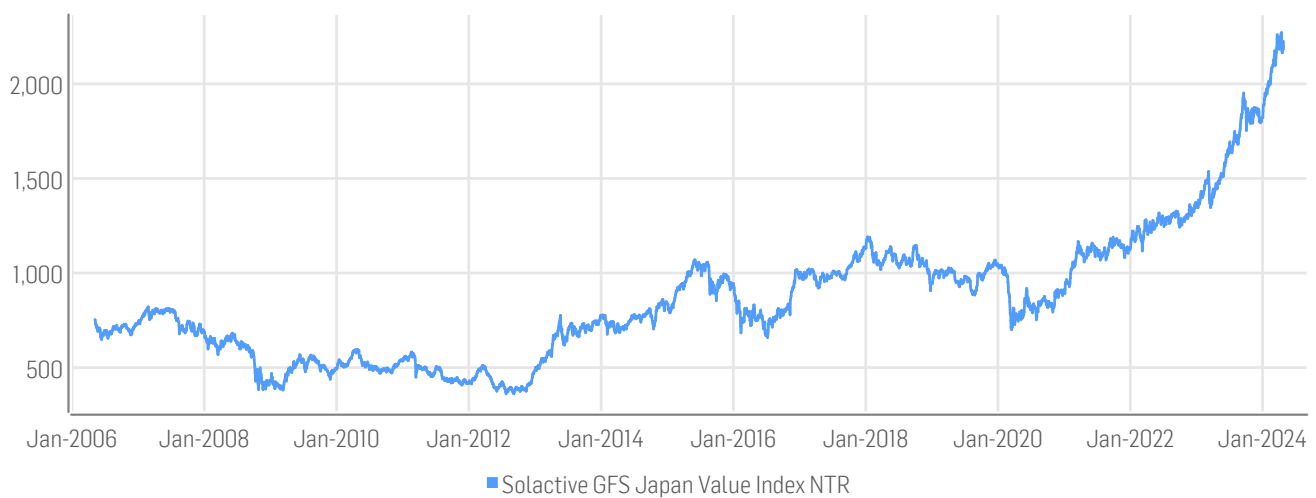
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Japan Value Index NTR

### DESCRIPTION

The Solactive GFS Japan Value 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 Value characteristics.

### HISTORICAL PERFORMANCE



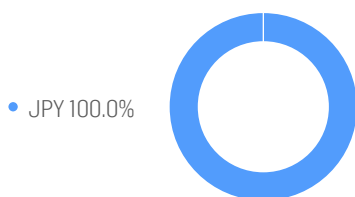
### CHARACTERISTICS

ISIN / WKN	DE000SLOF2T4 / SLOF2T	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPJN	Last Price	2198.40
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	95		

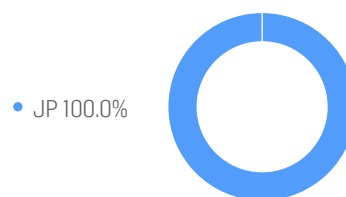
## STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.02%	12.92%	20.64%	48.84%	20.63%	119.84%
Performance (p.a.)						11.97%
Volatility (p.a.)	20.52%	18.04%	17.25%	16.57%	17.08%	18.29%
High	2271.48	2271.48	2271.48	2271.48	2271.48	2271.48
Low	2163.89	1971.80	1792.11	1472.12	1822.47	700.00
Max. Drawdown	-4.74%	-4.74%	-4.74%	-10.16%	-4.74%	-41.21%
VaR 95 \ 99				-24.6% \ -47.2%		-28.4% \ -52.6%
CVaR 95 \ 99				-39.5% \ -54.9%		-42.9% \ -67.1%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
mitsubishi UFJ Financial Gro	8306 JT Equity	JP	JPY	5.22%
Sumitomo Mitsui Financial GR	8316 JT Equity	JP	JPY	5.04%
Mizuho Financial Group Inc	8411 JT Equity	JP	JPY	5.02%
Honda Motor	7267 JT Equity	JP	JPY	4.57%
Softbank Group Corp	9984 JT Equity	JP	JPY	3.56%
Japan Post Holdings Co Ltd	6178 JT Equity	JP	JPY	3.41%
Nomura Holdings Inc Ord	8604 JT Equity	JP	JPY	2.89%
Sumitomo	8053 JT Equity	JP	JPY	2.68%
Nippon Steel Corp	5401 JT Equity	JP	JPY	2.22%
ENEOS Holdings Inc	5020 JT Equity	JP	JPY	2.15%

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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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