

FACTSHEET - Solactive GFS Japan Value Index NTR

AS OF 21-Jul-2025

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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	5.82%	25.90%	33.98%	20.44%	24.91%	-13.32%

CHARACTERISTICS

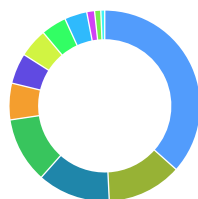
ISIN / WKN	DE000SL0F2T4 / SL0F2T	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPJN	Last Price	2427.87
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 08.05.2006
Index Members	91		

STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	4.41%	14.70%	7.65%	10.67%	5.82%	142.79%
Performance (p.a.)						11.42%
Volatility (p.a.)	9.79%	10.98%	25.87%	28.66%	24.69%	19.76%
High	2427.87	2427.87	2456.19	2456.19	2456.19	2456.19
Low	2314.77	2116.70	1924.70	1786.99	1924.70	700.00
Max. Drawdown	-1.41%	-2.65%	-21.64%	-21.65%	-21.64%	-41.21%
VaR 95 \ 99				-33.0% \ -104.0%		-28.4% \ -56.4%
CVaR 95 \ 99				-82.2% \ -192.4%		-47.0% \ -83.3%

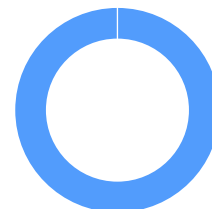
COMPOSITION BY SECTORS

- Finance 36.6%
- Industrials 12.7%
- Consumer Cyclicals 12.3%
- Non-Energy Materials 11.1%
- Telecommunications 6.2%
- Utilities 5.2%
- Technology 4.9%
- Energy 4.3%
- Healthcare 3.8%
- Consumer Services 1.3%
- Business Services 1.0%
- Consumer Non-Cyclical 0.7%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 21-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	6.18%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	5.26%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.08%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.85%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.82%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	3.33%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.72%
JAPAN POST BANK CO LTD	7182 JT Equity	JP	JPY	2.44%
TOYOTA INDUSTRIES CORP ORD	6201 JT Equity	JP	JPY	2.28%
SUMITOMO	8053 JT Equity	JP	JPY	2.23%

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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.

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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