

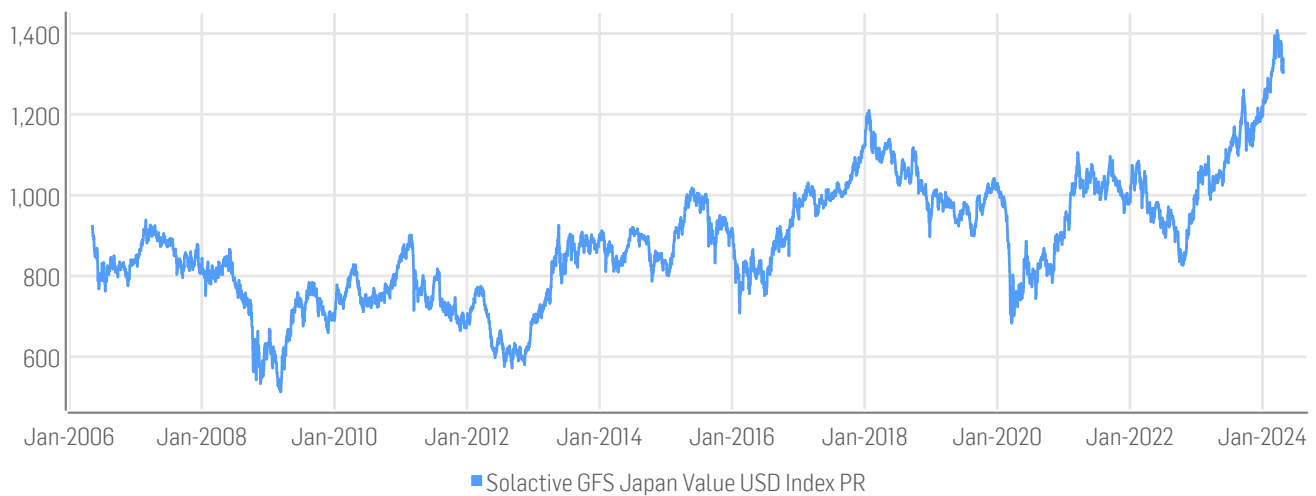
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS Japan Value USD Index PR

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	DE000SLOF3A2 / SLOF3A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPUP	Last Price	1302.83
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	95		

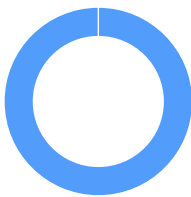
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.74%	5.14%	13.33%	26.06%	6.92%	30.28%
Performance (p.a.)						3.87%
Volatility (p.a.)	22.04%	19.79%	18.34%	17.66%	19.03%	18.95%
High	1396.95	1407.38	1407.38	1407.38	1407.38	1407.38
Low	1302.83	1254.99	1121.31	1024.49	1196.19	683.45
Sharpe Ratio*	-2.84	0.87	1.29	1.20	0.92	-0.08
Max. Drawdown	-6.74%	-7.43%	-7.43%	-11.86%	-7.43%	-43.50%
VaR 95 \ 99				-28.7% \ -49.1%		-28.7% \ -50.7%
CVaR 95 \ 99				-39.5% \ -56.2%		-43.2% \ -67.2%

* 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).

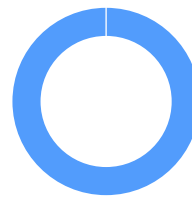
COMPOSITION BY CURRENCIES

• JPY 100.0%



COMPOSITION BY COUNTRIES

• JP 100.0%



TOP COMPONENTS AS OF 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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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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