

FACTSHEET - Solactive GFS Japan Value USD Index PR AS OF 08-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	9.80%	9.86%	21.58%	1.84%	8.95%	-11.70%

CHARACTERISTICS

ISIN / WKN	DE000SLOF3A2 / SLOF3A	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPUP	Last Price	1469.71
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	91		

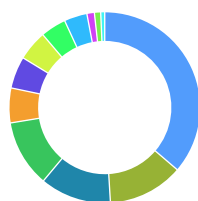
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.41%	19.24%	11.43%	7.55%	9.80%	46.97%
Performance (p.a.)						4.83%
Volatility (p.a.)	16.33%	22.97%	27.81%	28.27%	27.10%	20.28%
High	1512.00	1512.00	1512.00	1512.00	1512.00	1512.00
Low	1426.95	1232.57	1179.43	1166.21	1179.43	683.45
Sharpe Ratio*	1.79	4.35	0.73	0.12	0.57	0.02
Max. Drawdown	-2.80%	-3.25%	-21.96%	-21.96%	-21.96%	-43.50%
VaR 95 \ 99				-36.4% \ -79.0%		-30.0% \ -51.6%
CVaR 95 \ 99				-70.3% \ -180.9%		-46.3% \ -79.3%

* 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).

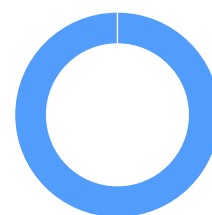
COMPOSITION BY SECTORS

- Finance 36.3%
- Industrials 12.8%
- Consumer Cyclicals 12.0%
- Non-Energy Materials 11.3%
- Telecommunications 5.9%
- Utilities 5.4%
- Technology 5.1%
- Energy 4.3%
- Healthcare 3.9%
- Consumer Services 1.3%
- Business Services 1.1%
- Consumer Non-Cyclical 0.7%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 08-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	5.86%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.16%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	5.10%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.88%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.74%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	3.43%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.71%
JAPAN POST BANK CO LTD	7182 JT Equity	JP	JPY	2.37%
TOYOTA INDUSTRIES CORP ORD	6201 JT Equity	JP	JPY	2.33%
SUMITOMO	8053 JT Equity	JP	JPY	2.25%

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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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