

# FACTSHEET - Solactive GFS Japan Value USD Index NTR

## AS OF 10-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	12.55%	12.93%	25.39%	5.11%	11.99%	-8.77%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF3B0 / SLOF3B	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPUN	Last Price	1852.99
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	USD	History	Available daily back to 08.05.2006
Index Members	91		

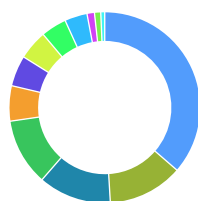
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.98%	14.59%	15.28%	11.98%	12.55%	85.30%
Performance (p.a.)						7.84%
Volatility (p.a.)	16.43%	17.18%	27.58%	28.17%	26.79%	20.17%
High	1888.76	1888.76	1888.76	1888.76	1888.76	1888.76
Low	1780.79	1617.09	1470.81	1413.57	1470.81	723.33
Sharpe Ratio*	2.35	4.04	1.06	0.28	0.79	0.17
Max. Drawdown	-2.80%	-3.25%	-20.89%	-20.89%	-20.89%	-40.77%
VaR 95 \ 99				-36.0% \ -79.0%		-29.2% \ -51.6%
CVaR 95 \ 99				-69.9% \ -180.9%		-45.9% \ -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).

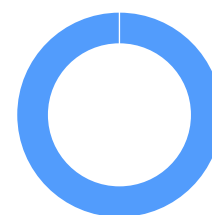
## COMPOSITION BY SECTORS

- Finance 36.4%
- Industrials 12.7%
- Consumer Cyclicals 12.3%
- Non-Energy Materials 11.3%
- Telecommunications 6.0%
- Utilities 5.2%
- Technology 5.0%
- Energy 4.3%
- Healthcare 3.8%
- Consumer Services 1.3%
- Business Services 1.1%
- Consumer Non-Cyclical 0.7%



## COMPOSITION BY COUNTRIES

- Japan 100.0%



## TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	5.96%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	5.15%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.14%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.88%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.86%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	3.36%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.72%
JAPAN POST BANK CO LTD	7182 JT Equity	JP	JPY	2.37%
TOYOTA INDUSTRIES CORP ORD	6201 JT Equity	JP	JPY	2.31%
SUMITOMO	8053 JT Equity	JP	JPY	2.24%

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