

# FACTSHEET - Solactive GFS Japan Value USD Index TR

## AS OF 18-Jun-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	11.24%	13.51%	26.10%	5.72%	12.58%	-8.22%

### CHARACTERISTICS

ISIN / WKN	DE000SLOF3C8 / SLOF3C	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPUT	Last Price	1902.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

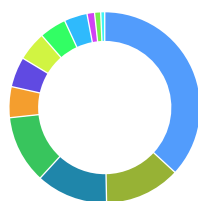
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.25%	-0.71%	15.77%	17.60%	11.24%	90.24%
Performance (p.a.)						8.25%
Volatility (p.a.)	13.81%	35.10%	27.07%	28.21%	27.73%	20.19%
High	1917.16	1931.21	1931.21	1931.21	1931.21	1931.21
Low	1842.61	1531.77	1531.77	1464.48	1531.77	730.87
Sharpe Ratio*	3.13	-0.20	1.12	0.48	0.78	0.19
Max. Drawdown	-2.70%	-20.68%	-20.68%	-20.68%	-20.68%	-40.26%
VaR 95 \ 99				-35.9% \ -79.0%		-29.2% \ -51.6%
CVaR 95 \ 99				-69.9% \ -180.9%		-46.0% \ -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).

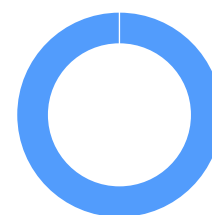
## COMPOSITION BY SECTORS

- Finance 36.9%
- Industrials 12.8%
- Consumer Cyclicals 12.1%
- Non-Energy Materials 11.5%
- Technology 5.2%
- Utilities 5.1%
- Telecommunications 4.9%
- Energy 4.5%
- Healthcare 3.9%
- Consumer Services 1.3%
- Business Services 1.0%
- Consumer Non-Cyclical 0.7%



## COMPOSITION BY COUNTRIES

- Japan 100.0%



## TOP COMPONENTS AS OF 18-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	5.24%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	5.22%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	5.00%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	4.95%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.88%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	3.44%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.81%
TOYOTA INDUSTRIES CORP ORD	6201 JT Equity	JP	JPY	2.39%
JAPAN POST BANK CO LTD	7182 JT Equity	JP	JPY	2.36%
SUMITOMO	8053 JT Equity	JP	JPY	2.28%

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