

# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS Japan Momentum USD Index TR

### DESCRIPTION

The Solactive GFS Japan Momentum 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 Momentum characteristics.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SL0F3J3 / SL0F3J	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SMJPUT	Last Price	1655.68
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	96		

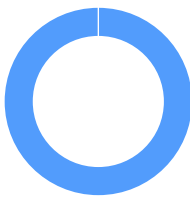
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-7.55%	7.71%	23.67%	32.54%	10.73%	65.57%
Performance (p.a.)						7.50%
Volatility (p.a.)	24.10%	21.29%	19.31%	17.90%	20.44%	18.49%
High	1795.63	1795.63	1795.63	1795.63	1795.63	1795.63
Low	1655.68	1562.65	1312.93	1249.17	1464.70	916.29
Sharpe Ratio*	-2.77	1.40	2.52	1.55	1.54	0.12
Max. Drawdown	-7.79%	-7.79%	-7.79%	-9.13%	-7.79%	-37.58%
VaR 95 \ 99				-31.8% \ -49.4%		-29.6% \ -51.9%
CVaR 95 \ 99				-40.6% \ -52.5%		-43.1% \ -66.3%

\* 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).

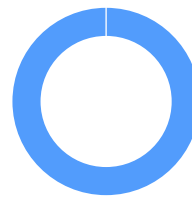
## COMPOSITION BY CURRENCIES

• JPY 100.0%



## COMPOSITION BY COUNTRIES

• JP 100.0%



## TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	6.67%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	5.97%
MITSUMI & CO LTD	8031 JT Equity	JP	JPY	5.60%
HITACHI LTD	6501 JT Equity	JP	JPY	5.07%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	4.85%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.69%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	4.67%
HONDA MOTOR	7267 JT Equity	JP	JPY	3.18%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	3.12%
ITOCHU CORP ORD	8001 JT Equity	JP	JPY	3.04%

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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](mailto:indexing@solactive.com)

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