

# FACTSHEET - Solactive GFS Japan Value SN USD Index

## PR

### AS OF 19-May-2025



#### DESCRIPTION

The Solactive GFS Japan Value SN 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, maintaining sector neutrality from the starting universe.

#### HISTORICAL PERFORMANCE



#### ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	6.49%	11.12%	21.88%	-1.18%	4.47%	-5.53%

#### CHARACTERISTICS

ISIN / WKN	DE000SLOF3N5 / SLOF3N	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPSUP	Last Price	1482.14
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		

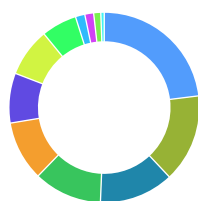
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.78%	1.23%	8.68%	9.64%	6.49%	48.21%
Performance (p.a.)						5.02%
Volatility (p.a.)	15.67%	32.60%	25.55%	26.72%	27.77%	19.12%
High	1493.89	1531.14	1531.14	1531.14	1531.14	1531.14
Low	1420.45	1240.69	1240.69	1217.47	1240.69	709.51
Sharpe Ratio*	3.36	0.02	0.55	0.20	0.49	0.04
Max. Drawdown	-1.57%	-18.97%	-18.97%	-18.97%	-18.97%	-41.01%
VaR 95 \ 99				-36.5% \ -63.9%		-27.7% \ -48.7%
CVaR 95 \ 99				-67.1% \ -167.3%		-44.1% \ -74.2%

\* 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).

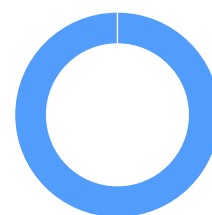
## COMPOSITION BY SECTORS

- Finance 23.0%
- Industrials 15.0%
- Technology 12.6%
- Consumer Cyclicals 11.6%
- Telecommunications 10.1%
- Healthcare 8.5%
- Non-Energy Materials 8.2%
- Consumer Non-Cyclicals 6.0%
- Utilities 1.6%
- Consumer Services 1.5%
- Energy 1.2%
- Business Services 0.6%



## COMPOSITION BY COUNTRIES

- Japan 100.0%



## TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	5.44%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	4.99%
HONDA MOTOR	7267 JT Equity	JP	JPY	4.94%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	4.71%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	4.67%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	4.45%
FUJIFILM HOLDINGS CORP ORD	4901 JT Equity	JP	JPY	3.79%
SUMITOMO	8053 JT Equity	JP	JPY	3.35%
KYOCERA CORP ORD	6971 JT Equity	JP	JPY	2.78%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.73%

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