

FACTSHEET - Solactive GFS Japan Value SN USD Index TR

AS OF 25-Jul-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	18.45%	14.34%	26.06%	2.16%	7.62%	-2.08%

CHARACTERISTICS

ISIN / WKN	DE000SLOF3Q8 / SLOF3Q	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SVJPSUT	Last Price	2065.65
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		

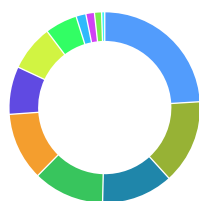
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.16%	13.05%	18.19%	20.01%	18.45%	106.57%
Performance (p.a.)						9.23%
Volatility (p.a.)	18.33%	16.53%	25.76%	26.43%	24.41%	18.99%
High	2093.77	2093.77	2093.77	2093.77	2093.77	2093.77
Low	1927.71	1849.47	1577.29	1503.70	1577.29	756.83
Sharpe Ratio*	6.97	3.64	1.40	0.61	1.26	0.26
Max. Drawdown	-3.22%	-3.22%	-17.78%	-17.78%	-17.78%	-37.74%
VaR 95 \ 99				-34.8% \ -63.9%		-27.0% \ -48.7%
CVaR 95 \ 99				-66.0% \ -167.3%		-43.3% \ -73.0%

* 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).

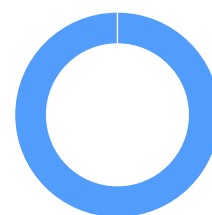
COMPOSITION BY SECTORS

- Finance 24.0%
- Industrials 14.2%
- Consumer Cyclical 12.1%
- Telecommunications 12.0%
- Technology 11.5%
- Healthcare 8.1%
- Non-Energy Materials 7.7%
- Consumer Non-Cyclicals 5.5%
- Utilities 1.7%
- Consumer Services 1.4%
- Energy 1.2%
- Business Services 0.5%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 25-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	7.85%
MIZUHO FINANCIAL GROUP INC	8411 JT Equity	JP	JPY	5.18%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	5.14%
HONDA MOTOR	7267 JT Equity	JP	JPY	5.09%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	4.21%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	4.16%
FUJIFILM HOLDINGS CORP ORD	4901 JT Equity	JP	JPY	3.34%
SUMITOMO	8053 JT Equity	JP	JPY	3.12%
JAPAN POST HOLDINGS CO LTD	6178 JT Equity	JP	JPY	2.56%
KYOCERA CORP ORD	6971 JT Equity	JP	JPY	2.31%

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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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