

FACTSHEET - Solactive GFS Japan Value SN USD Index NTR AS OF 07-Apr-2026



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 | 2025 | 2024 | 2023 | 2022 | 2021 |
|-------------|-------|--------|--------|--------|-------|-------|
| Performance | 6.66% | 42.06% | 13.83% | 25.41% | 1.63% | 7.11% |

CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOF3P0 / SLOF3P | Base Value / Base Date | 1000 Points / 08.05.2017 |
| Bloomberg / Reuters | / .SVJPSUN | Last Price | 2551.40 |
| 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 | 90 | | |

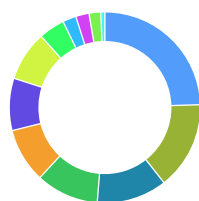
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | -1.27% | 3.75% | 14.03% | 53.61% | 6.66% | 155.14% |
| Performance (p.a.) | | | | | | 11.08% |
| Volatility (p.a.) | 29.24% | 23.91% | 21.19% | 18.63% | 23.40% | 19.03% |
| High | 2588.18 | 2818.82 | 2818.82 | 2818.82 | 2818.82 | 2818.82 |
| Low | 2422.89 | 2422.89 | 2154.27 | 1682.20 | 2392.08 | 749.30 |
| Sharpe Ratio* | -0.62 | 0.52 | 1.27 | 2.73 | 1.02 | 0.39 |
| Max. Drawdown | -6.24% | -14.05% | -14.05% | -14.05% | -14.05% | -38.26% |
| VaR 95 \ 99 | | | | -28.3% \ -47.1% | | -27.4% \ -48.7% |
| CVaR 95 \ 99 | | | | -38.2% \ -52.7% | | -43.2% \ -71.2% |

* 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 24.5%
- Industrials 14.9%
- Technology 11.9%
- Healthcare 10.6%
- Non-Energy Materials 9.2%
- Consumer Non-Cyclicals 8.8%
- Consumer Cyclicals 8.4%
- Telecommunications 4.4%
- Utilities 2.3%
- Energy 2.3%
- Consumer Services 2.0%
- Business Services 0.7%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------|----------------|---------|----------|------------------|
| TAKEDA PHARMACEUTICAL | 4502 JT Equity | JP | JPY | 5.81% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 5.73% |
| NTT INC | 9432 JT Equity | JP | JPY | 4.41% |
| JAPAN POST HOLDINGS CO LTD | 6178 JT Equity | JP | JPY | 4.08% |
| SUMITOMO | 8053 JT Equity | JP | JPY | 3.86% |
| JAPAN POST BANK CO LTD | 7182 JT Equity | JP | JPY | 3.69% |
| HONDA MOTOR | 7267 JT Equity | JP | JPY | 3.42% |
| KYOCERA CORP ORD | 6971 JT Equity | JP | JPY | 3.30% |
| SEVEN & I HOLDINGS CO LTD ORD | 3382 JT Equity | JP | JPY | 2.73% |
| mitsui O.S.K. LINES LTD | 9104 JT Equity | JP | JPY | 2.61% |

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