

FACTSHEET - Solactive GBS Japan Large & Mid Cap UCITS C1 GBP Index (JH NTR)

AS OF 21-May-2025



DESCRIPTION

The Solactive GBS Japan Large & Mid Cap UCITS C1 GBP Index (JH NTR) is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in Japan. It is calculated as a net total return index in GBP and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule").

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	0.73%	10.27%	13.29%	-5.35%	2.74%	10.43%

CHARACTERISTICS

ISIN / WKN	DE000SLOBR10 / SLOBR1	Base Value / Base Date	1000 Points / 07.05.2015
Bloomberg / Reuters	/ .SJPLMJB	Last Price	2007.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 07.05.2015
Index Members	303		

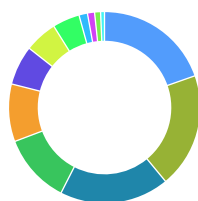
STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	6.17%	-1.40%	2.88%	4.83%	0.73%	100.72%
Performance (p.a.)						7.19%
Volatility (p.a.)	12.56%	29.61%	23.56%	25.93%	25.32%	18.89%
High	2013.63	2047.45	2055.68	2055.68	2055.68	2055.68
Low	1890.60	1720.00	1720.00	1704.21	1720.00	845.26
Sharpe Ratio*	8.20	-0.33	0.07	0.03	-0.09	0.16
Max. Drawdown	-1.16%	-15.99%	-16.33%	-16.33%	-16.33%	-21.56%
VaR 95 \ 99				-37.2% \ -65.6%		-29.0% \ -49.7%
CVaR 95 \ 99				-66.3% \ -143.5%		-43.5% \ -69.4%

* 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).

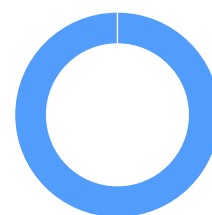
COMPOSITION BY SECTORS

- Industrials 19.6%
- Technology 19.4%
- Finance 18.5%
- Consumer Cyclicals 11.8%
- Consumer Non-Cyclical 9.7%
- Healthcare 6.7%
- Non-Energy Materials 5.5%
- Telecommunications 4.6%
- Consumer Services 1.4%
- Utilities 1.2%
- Business Services 1.0%
- Energy 0.7%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 21-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.43%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	3.58%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.49%
HITACHI LTD	6501 JT Equity	JP	JPY	2.62%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.16%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	2.05%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.92%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.80%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	1.66%
TOKIO MARINE HOLDINGS INC	8766 JT Equity	JP	JPY	1.56%

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