

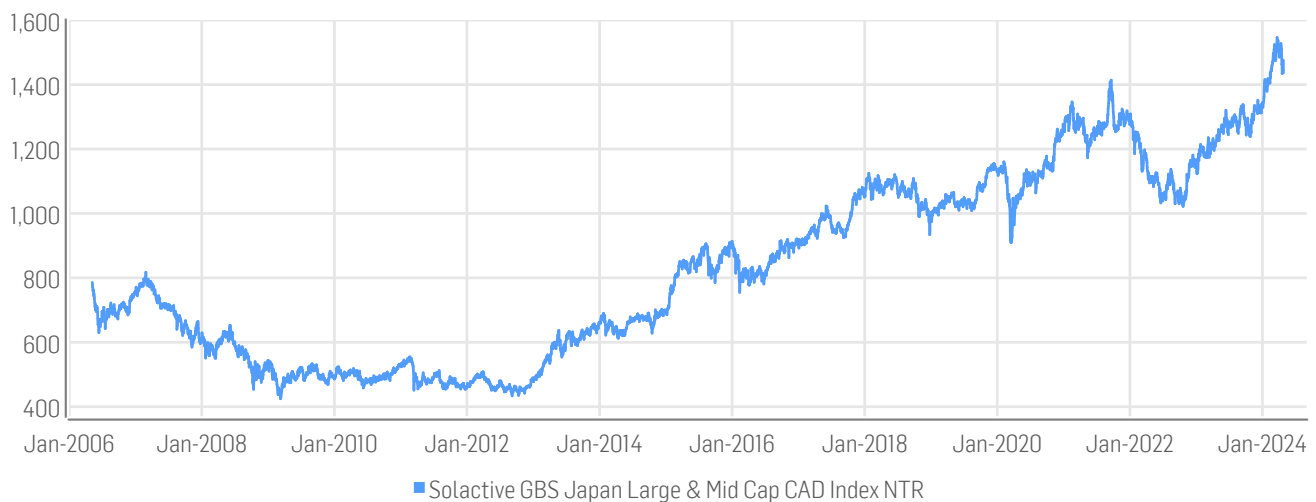
FACTSHEET - AS OF 26-Apr-2024

Solactive GBS Japan Large & Mid Cap CAD Index NTR

DESCRIPTION

The Solactive GBS Japan Large & Mid Cap CAD Index 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 the Japanese market. It is calculated as a net total return index in CAD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



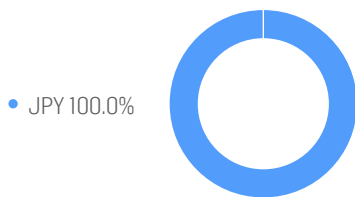
CHARACTERISTICS

ISIN / WKN	DE000SLOEMK0 / SLOEMK	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/.SJPLMCCN	Last Price	1436.95
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	317		

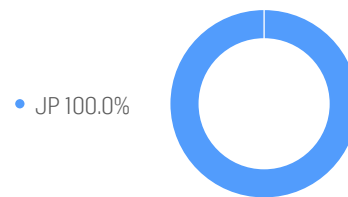
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.54%	4.20%	13.64%	15.87%	7.18%	43.69%
Performance (p.a.)						5.34%
Volatility (p.a.)	18.71%	16.32%	15.24%	14.89%	15.89%	16.22%
High	1537.52	1546.55	1546.55	1546.55	1546.55	1546.55
Low	1434.12	1396.32	1249.94	1226.45	1329.58	909.64
Max. Drawdown	-6.73%	-7.27%	-7.27%	-7.44%	-7.27%	-27.75%
VaR 95 \ 99				-26.4% \ -33.1%		-25.9% \ -44.7%
CVaR 95 \ 99				-30.8% \ -34.8%		-36.7% \ -54.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	6.18%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.75%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.43%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.39%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	2.01%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.98%
HITACHI LTD	6501 JT Equity	JP	JPY	1.91%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.79%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.78%
MITSUMI & CO LTD	8031 JT Equity	JP	JPY	1.74%

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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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