

FACTSHEET - Solactive GBS Japan Large & Mid Cap CAD Index NTR

AS OF 07-Jul-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	3.79%	18.02%	16.69%	-9.97%	0.82%	12.10%

CHARACTERISTICS

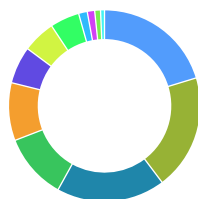
ISIN / WKN	DE000SLOEMK0 / SLOEMK	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SJPLMCCN	Last Price	1642.13
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	302		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.65%	12.41%	4.99%	6.50%	3.79%	64.21%
Performance (p.a.)						6.26%
Volatility (p.a.)	15.26%	23.47%	24.64%	26.50%	24.22%	17.75%
High	1684.59	1684.59	1684.59	1684.59	1684.59	1684.59
Low	1612.68	1434.75	1374.70	1327.30	1374.70	909.64
Max. Drawdown	-2.67%	-4.10%	-17.73%	-17.73%	-17.73%	-27.75%
VaR 95 \ 99				-36.7% \ -61.8%		-26.8% \ -47.2%
CVaR 95 \ 99				-68.0% \ -158.8%		-40.6% \ -66.7%

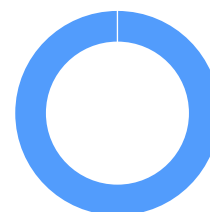
COMPOSITION BY SECTORS

- Technology 20.3%
- Industrials 19.4%
- Finance 18.3%
- Consumer Cyclicals 11.1%
- Consumer Non-Cyclicals 9.7%
- Healthcare 6.3%
- Non-Energy Materials 5.5%
- Telecommunications 5.0%
- Consumer Services 1.5%
- Utilities 1.2%
- Business Services 1.0%
- Energy 0.7%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	3.98%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	3.48%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.41%
HITACHI LTD	6501 JT Equity	JP	JPY	2.66%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	2.34%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.13%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	1.89%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.86%
MITSUBISHI HEAVY INDUSTRIES LTD	7011 JT Equity	JP	JPY	1.63%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.61%

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