

# FACTSHEET - AS OF 29-May-2023

## Solactive GBS Japan Large & Mid Cap Index TR

### DESCRIPTION

The Solactive GBS Japan Large & Mid Cap Index TR 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 total return index in JPY and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



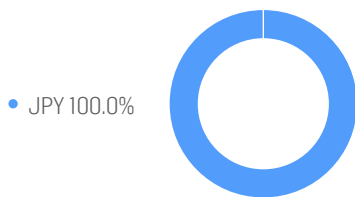
### CHARACTERISTICS

ISIN / WKN	DE000SLA4M05 / SLA4M0	Base Value / Base Date	925.36 Points / 08.05.2006
Bloomberg / Reuters	/ .SJPLMCT	Last Price	1613.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 08.05.2006
Index Members	330		

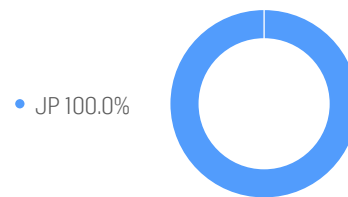
## STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	5.68%	10.56%	10.61%	14.38%	16.45%	74.32%
Performance (p.a.)						3.31%
Volatility (p.a.)	9.35%	13.34%	12.15%	14.55%	12.13%	21.18%
High	1622.03	1622.03	1622.03	1622.03	1622.03	1622.03
Low	1536.23	1413.90	1368.45	1324.58	1368.45	384.25
Max. Drawdown	-1.38%	-6.69%	-6.69%	-8.16%	-6.69%	-60.92%
VaR 95 \ 99				-26.3% \ -37.0%		-32.9% \ -59.0%
CVaR 95 \ 99				-32.4% \ -42.8%		-51.4% \ -88.3%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 29-May-2023

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.20%
SONY GROUP CORP	6758 JT Equity	JP	JPY	3.13%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.41%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.03%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	1.70%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.67%
DAIICHI SANKYO CO LTD ORD	4568 JT Equity	JP	JPY	1.66%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.65%
HITACHI LTD	6501 JT Equity	JP	JPY	1.42%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	1.41%

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