

FACTSHEET - AS OF 19-Oct-2020

Solactive GBS Japan Large & Mid Cap Index NTR

DESCRIPTION

The Solactive GBS Japan Large & Mid Cap 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 JPY and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



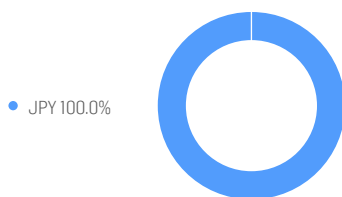
CHARACTERISTICS

ISIN / WKN	DE000SLA4M13 / SLA4MI	Base Value / Base Date	956.8 Points / 08.05.2006
Bloomberg / Reuters	- / .SJPLMCN	Last Price	1116.70
Index Calculator	Solactive AG	Dividends	Included (Total Return Index)
Index Type	Net Total Return	Calculation	09:00am to 22:30pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 08.05.2006
Index Members	342		

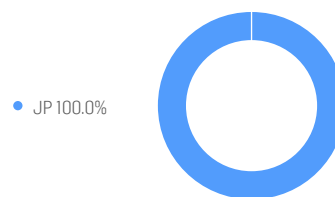
STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	0.31%	3.66%	16.96%	1.21%	-2.91%	16.71%
Performance (p.a.)	-	-	-	-	-	1.08%
Volatility (p.a.)	13.66%	14.20%	16.98%	21.23%	23.17%	22.01%
High	1128.69	1128.69	1128.69	1169.28	1169.28	1213.20
Low	1096.71	1020.40	954.81	835.91	835.91	394.92
Sharpe Ratio	0.28	1.11	2.20	0.06	-0.16	0.05
Max. Drawdown	-2.83%	-5.28%	-7.82%	-28.51%	-28.51%	-61.12%
VaR 95 \ 99				-35.4% \ -66.5%		-34.6% \ -65.7%
CVaR 95 \ 99				-54.0% \ -85.6%		-54.1% \ -93.3%

Composition by Currencies



Composition by Countries



TOP COMPONENTS AS OF 19-Oct-2020

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.03%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.60%
SONY CORP	6758 JT Equity	JP	JPY	2.52%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.31%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	1.75%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.49%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	1.41%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.36%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.35%
NIDEC CORP ORD	6594 JT Equity	JP	JPY	1.32%

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