

FACTSHEET – 19.06.2019

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 / SLA4M1 | Base Value / Base Date | 956.8 Points / 08.05.2006 |
| Bloomberg / Reuters | - / .SJPLMCN | Last Price | 1027.98 |
| Index Calculator | Solactive AG | 52W High | 1179.27 |
| Index Type | Net Total Return | 52W Low | 923.14 |
| Index Currency | JPY | Calculation | 09:00am to 22:30pm (CET), every 15 seconds |
| Index Members | 341 | History | Available daily back to 08.05.2006 |
| Dividends | Included (Total Return Index) | | |

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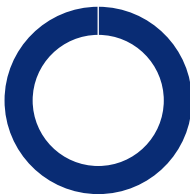
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STATISTICS

| JPY | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.1% | -2.3% | 6.0% | -7.7% | 5.8% | 7.4% |
| Performance (p.a.) | - | - | - | - | - | 0.5% |
| Volatility (p.a.) | 12.8% | 13.0% | 16.3% | 16.4% | 13.3% | 22.3% |
| High | 1030.24 | 1073.62 | 1073.62 | 1179.27 | 1073.62 | 1213.20 |
| Low | 989.83 | 989.83 | 923.14 | 923.14 | 956.16 | 394.92 |
| Sharpe Ratio | 0.08 | -0.69 | 0.77 | -0.47 | 0.97 | 0.02 |
| Max. Drawdown | -3.6% | -7.8% | -7.8% | -21.7% | -7.8% | -61.1% |
| VaR 95 \ 99 | | | | -29.7% \ -48.3% | | -34.8% \ -65.7% |
| CVaR 95 \ 99 | | | | -41.4% \ -67.6% | | -54.7% \ -94.6% |

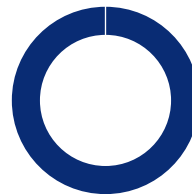
Composition by Currencies

• JPY 100.0%



Composition by Countries

• JP 100.0%



TOP COMPONENTS AS OF 19.06.2019

| Ticker | Currency | Country | Company | Weight |
|----------------|----------|---------|----------------------------------|--------|
| 7203 JT Equity | JPY | JP | TOYOTA MOTOR CORP | 4.24% |
| 9984 JT Equity | JPY | JP | SOFTBANK GROUP CORP | 2.17% |
| 6758 JT Equity | JPY | JP | SONY CORP | 1.94% |
| 9432 JT Equity | JPY | JP | NIPPON TELEGRAPH & TELEPHONE ORD | 1.68% |
| 4502 JT Equity | JPY | JP | TAKEDA PHARMACEUTICAL | 1.59% |
| 6861 JT Equity | JPY | JP | KEYENCE CORP ORD | 1.56% |
| 8306 JT Equity | JPY | JP | MITSUBISHI UFJ FINANCIAL GRO | 1.55% |
| 8316 JT Equity | JPY | JP | SUMITOMO MITSUI FINANCIAL GR | 1.32% |
| 9433 JT Equity | JPY | JP | KDDI CORP (DDI) ORD | 1.25% |
| 7267 JT Equity | JPY | JP | HONDA MOTOR | 1.21% |

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For more information, please visit www.solactive.com.

* Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial products linked to the index. Any performance information regarding financial products linked to the index can reflect temporary waivers of expenses and/or fees and does not include insurance/annuity fees and expenses.

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