

FACTSHEET - Solactive GBS Japan Large & Mid Cap Index NTR

AS OF 24-Jun-2024



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



ANNUAL PERFORMANCE

Year	YTD	2023	2022	2021	2020	2019
Performance	17.42%	28.11%	-3.82%	13.41%	8.40%	18.37%

CHARACTERISTICS

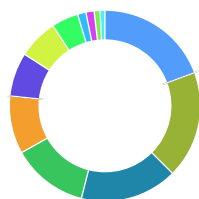
ISIN / WKN	DE000SLA4M13 / SLA4M1	Base Value / Base Date	956.8 Points / 08.05.2006
Bloomberg / Reuters	SJPLMCN Index/ .SJPLMCN	Last Price	2045.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	JPY	History	Available daily back to 08.05.2006
Index Members	309		

STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.35%	-1.06%	17.51%	21.75%	17.42%	113.82%
Performance (p.a.)						4.28%
Volatility (p.a.)	13.72%	14.59%	14.07%	14.39%	14.11%	20.84%
High	2092.72	2092.72	2092.75	2092.75	2092.75	2092.75
Low	2013.87	1962.72	1739.59	1627.41	1742.32	394.92
Max. Drawdown	-3.77%	-5.73%	-6.21%	-8.12%	-6.21%	-61.12%
VaR 95 \ 99				-23.4% \ -32.1%		-32.3% \ -57.7%
CVaR 95 \ 99				-29.3% \ -37.9%		-50.3% \ -86.4%

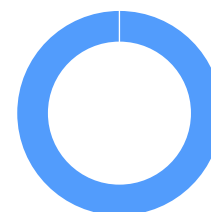
COMPOSITION BY SECTORS

- Industrials 19.3%
- Technology 18.2%
- Finance 16.5%
- Consumer Cyclicals 12.9%
- Consumer Non-Cyclical 9.8%
- Healthcare 7.4%
- Non-Energy Materials 6.8%
- Telecommunications 4.5%
- Consumer Services 1.4%
- Utilities 1.4%
- Business Services 1.0%
- Energy 0.8%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 24-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.47%
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	2.41%
HITACHI LTD	6501 JT Equity	JP	JPY	2.34%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.00%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.96%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.80%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.78%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	1.71%

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