FACTSHEET - AS OF 15-May-2024
Solactive GBS Japan Large & Mid Cap USD Index TR

DESCRIPTION

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

HISTORICAL PERFORMANCE

CHARACTERISTICS

ISIN / WKN	SLA4M3	Base Value / Base Date	936.19 Points / 08.05.2006
Bloomberg / Reuters	/ .SJPLMCUT	Last Price	1516.25
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	309		

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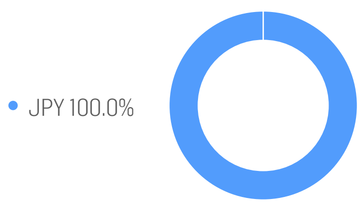
STATISTICS

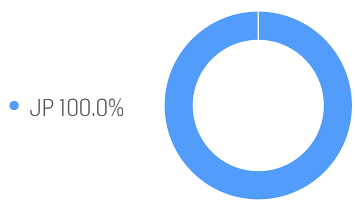
USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.51%	2.43%	11.41%	15.70%	6.48%	61.96%
Performance (p.a.)						2.71%
Volatility (p.a.)	20.57%	16.99%	15.62%	15.75%	16.42%	20.37%
High	1540.31	1593.35	1593.35	1593.35	1593.35	1593.35
Low	1464.93	1464.93	1350.69	1255.20	1394.50	442.43
Sharpe Ratio*	-1.08	0.29	1.23	0.67	0.78	-0.13
Max. Drawdown	-4.85%	-8.06%	-8.06%	-9.69%	-8.06%	-52.74%
VaR 95 \ 99				-26.9% \ -34.8%		-31.6% \ -56.4%
CVaR 95 \ 99				-32.4% \ -38.3%		-47.9% \ -78.3%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-May-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.92%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.78%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.44%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.43%
HITACHI LTD	6501 JT Equity	JP	JPY	2.01%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.98%
MITSUBISHI CORP	8058 JT Equity	JP	JPY	1.91%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.84%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.75%
MITSUI & CO LTD	8031 JT Equity	JP	JPY	1.74%

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