

FACTSHEET - Solactive GBS Japan Large & Mid Cap USD Index NTR AS OF 22-Aug-2025



DESCRIPTION

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

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

| Year | YTD | 2024 | 2023 | 2022 | 2021 | 2020 |
|-------------|--------|-------|--------|---------|-------|--------|
| Performance | 19.66% | 8.20% | 19.90% | -16.06% | 1.69% | 14.10% |

CHARACTERISTICS

| | | | |
|---------------------|---------------------------|------------------------|---|
| ISIN / WKN | DE000SLA4M47 / SLA4M4 | Base Value / Base Date | 968 Points / 08.05.2006 |
| Bloomberg / Reuters | SJPLMCUN Index/ .SJPLMCUN | Last Price | 1804.46 |
| 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 | USD | History | Available daily back to 08.05.2006 |
| Index Members | 306 | | |

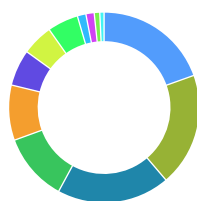
STATISTICS

| USD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance | 5.45% | 9.95% | 15.99% | 15.24% | 19.66% | 86.41% |
| Performance (p.a.) | | | | | | 3.28% |
| Volatility (p.a.) | 20.88% | 16.91% | 26.32% | 22.71% | 24.17% | 20.72% |
| High | 1812.62 | 1812.62 | 1812.62 | 1812.62 | 1812.62 | 1812.62 |
| Low | 1670.01 | 1609.05 | 1324.89 | 1324.89 | 1324.89 | 454.72 |
| Sharpe Ratio* | 4.14 | 2.52 | 1.17 | 0.49 | 1.16 | -0.05 |
| Max. Drawdown | -3.89% | -4.24% | -16.96% | -18.80% | -16.96% | -53.02% |
| VaR 95 \ 99 | | | | -30.9% \ -53.4% | | -31.7% \ -56.5% |
| CVaR 95 \ 99 | | | | -54.0% \ -107.3% | | -48.8% \ -81.3% |

* 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).

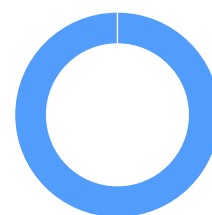
COMPOSITION BY SECTORS

- Finance 19.5%
- Industrials 19.2%
- Technology 19.2%
- Consumer Cyclicals 11.5%
- Consumer Non-Cyclical 9.4%
- Healthcare 6.1%
- Telecommunications 5.3%
- Non-Energy Materials 5.2%
- Consumer Services 1.5%
- Utilities 1.4%
- Business Services 0.9%
- Energy 0.7%



COMPOSITION BY COUNTRIES

- Japan 100.0%



TOP COMPONENTS AS OF 22-Aug-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------|----------------|---------|----------|------------------|
| TOYOTA MOTOR CORP | 7203 JT Equity | JP | JPY | 4.32% |
| MITSUBISHI UFJ FINANCIAL GRO | 8306 JT Equity | JP | JPY | 3.67% |
| SONY GROUP CORP | 6758 JT Equity | JP | JPY | 3.54% |
| HITACHI LTD | 6501 JT Equity | JP | JPY | 2.50% |
| NINTENDO CO LTD | 7974 JT Equity | JP | JPY | 2.21% |
| SUMITOMO MITSUI FINANCIAL GR | 8316 JT Equity | JP | JPY | 2.20% |
| SOFTBANK GROUP CORP | 9984 JT Equity | JP | JPY | 2.04% |
| RECRUIT HOLDINGS CO LTD | 6098 JT Equity | JP | JPY | 1.78% |
| MIZUHO FINANCIAL GROUP INC | 8411 JT Equity | JP | JPY | 1.67% |
| MITSUBISHI HEAVY INDUSTRIES LTD | 7011 JT Equity | JP | JPY | 1.66% |

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