

# FACTSHEET - AS OF 24-Jun-2024

## Solactive Core Japan Large & Mid Cap USD Index NTR

### DESCRIPTION

The Solactive Core Japan Large & Mid Cap USD Index NTR is part of the Solactive Core Index Family which includes benchmark indices for developed and emerging market countries. The index is derived from the corresponding Solactive Global Benchmark Series index and tracks the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Japanese market. At the same time, it seeks to exclude companies which are (1) involved in the manufacture of controversial weapons (2) persistent violators of the UN Global Compact and/or (3) pure coal mining companies, such exclusions which are determined by reference to the "Future World Protection List" published by Legal & General Investment Management Limited. The index is calculated as a Net Total Return index in USD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5XG1 / SLA5XG	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWJPUN Index / .SFWJPUN	Last Price	2208.75
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	USD	History	Available daily back to 02.05.2012
Index Members	301		

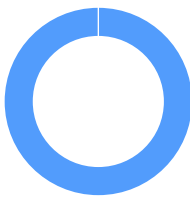
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.79%	-5.74%	5.04%	10.54%	4.04%	120.88%
Performance (p.a.)						6.74%
Volatility (p.a.)	16.92%	17.03%	16.16%	15.69%	16.14%	17.73%
High	2316.91	2362.64	2375.35	2375.35	2375.35	2375.35
Low	2197.22	2179.67	2078.86	1871.95	2078.86	899.94
Sharpe Ratio*	-1.48	-1.57	0.32	0.34	0.19	0.08
Max. Drawdown	-5.17%	-7.74%	-8.24%	-9.51%	-8.24%	-33.18%
VaR 95 \ 99				-27.4% \ -36.8%		-27.8% \ -48.3%
CVaR 95 \ 99				-33.0% \ -37.9%		-41.0% \ -64.4%

\* 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).

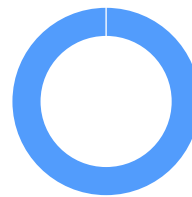
## COMPOSITION BY CURRENCIES

• JPY 100.0%



## COMPOSITION BY COUNTRIES

• JP 100.0%



## TOP COMPONENTS AS OF 24-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	5.69%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	2.86%
SONY GROUP CORP	6758 JT Equity	JP	JPY	2.53%
TOKYO ELECTRON LTD ORD	8035 JT Equity	JP	JPY	2.51%
HITACHI LTD	6501 JT Equity	JP	JPY	2.43%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	2.08%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	2.04%
SHIN-ETSU CHEMICAL CO LTD	4063 JT Equity	JP	JPY	1.87%
RECRUIT HOLDINGS CO LTD	6098 JT Equity	JP	JPY	1.86%
mitsui & co ltd	8031 JT Equity	JP	JPY	1.70%

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