

FACTSHEET - AS OF 28-Nov-2023

Solactive Core Japan Large & Mid Cap Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



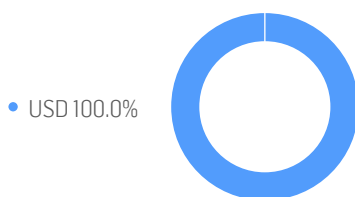
CHARACTERISTICS

ISIN / WKN	DE000SLA6D61 / SLA6D6	Base Value / Base Date	1000 Points / 02.05.2012
Bloomberg / Reuters	SFWJPN Index / .SFWJPN	Last Price	3755.45
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	JPY	History	Available daily back to 02.05.2012
Index Members	1		

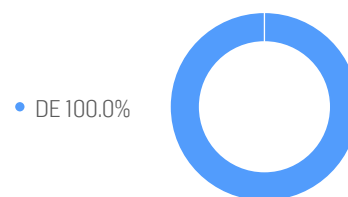
STATISTICS

JPY	30D	90D	180D	360D	YTD	Since Inception
Performance	5.61%	3.68%	11.30%	24.25%	28.84%	275.54%
Performance (p.a.)						12.11%
Volatility (p.a.)	15.13%	15.84%	14.98%	13.60%	13.76%	18.37%
High	3786.65	3811.06	3811.06	3811.06	3811.06	3811.06
Low	3520.42	3502.69	3374.15	2879.41	2879.41	878.61
Max. Drawdown	-2.28%	-8.09%	-8.09%	-8.09%	-8.09%	-31.01%
VaR 95 \ 99				-22.9% \ -30.8%		-28.7% \ -53.4%
CVaR 95 \ 99				-28.2% \ -40.5%		-43.7% \ -70.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 28-Nov-2023

Company	Ticker	Country	Currency	Index Weight (%)
SOLACTIVE CORE JAPAN LARGE & MID CAP USD INDEX NTR	SFWJPUN Index	DE	USD	100.00%

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