

## FACTSHEET - AS OF 31-Jul-2019

# Solactive GBS Japan Large & Mid Cap USD Index NTR

### 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\*



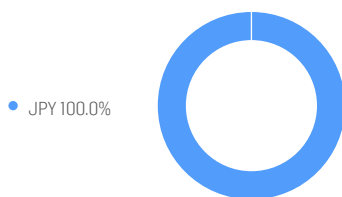
### CHARACTERISTICS

ISIN / WKN	DE000SLA4M47 / SLA4M4	Base Value / Base Date	968.00 Points / 08.05.2006
Bloomberg / Reuters	SJPLMCUN Index / .SJPLMCUN	Last Price	1076.41
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 08.05.2006
Index Members	341		

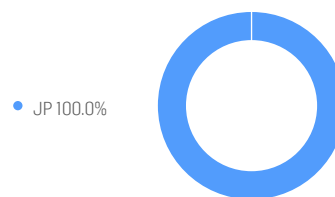
## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.4%	-0.3%	2.2%	-4.9%	7.8%	11.2%
Performance (p.a.)	-	-	-	-	-	0.8%
Volatility (p.a.)	12.8%	12.4%	12.8%	16.1%	13.3%	21.2%
High	1098.39	1098.39	1098.39	1171.82	1098.39	1245.47
Low	1063.08	1030.55	1024.47	941.97	997.18	454.72
Sharpe Ratio	-1.41	-0.27	0.19	-0.45	0.87	-0.07
Max. Drawdown	-3.2%	-5.1%	-5.1%	-19.6%	-5.1%	-53.0%
VaR 95 \ 99				-27.9% \ -48.2%		-33.5% \ -60.8%
CVaR 95 \ 99				-39.6% \ -64.5%		-50.8% \ -83.9%

## Composition by Currencies



## Composition by Countries



## TOP COMPONENTS AS OF 31-Jul-2019

Company	Ticker	Country	Currency	Index Weight (%)
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	4.37%
SOFTBANK GROUP CORP	9984 JT Equity	JP	JPY	2.37%
SONY CORP	6758 JT Equity	JP	JPY	2.08%
NIPPON TELEGRAPH & TELEPHONE ORD	9432 JT Equity	JP	JPY	1.63%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	1.59%
KEYENCE CORP ORD	6861 JT Equity	JP	JPY	1.51%
TAKEDA PHARMACEUTICAL	4502 JT Equity	JP	JPY	1.50%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	1.31%
KDDI CORP (DDI) ORD	9433 JT Equity	JP	JPY	1.27%
NINTENDO CO LTD	7974 JT Equity	JP	JPY	1.26%

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