

Solactive GBS Custom Pacific ex Japan Large & Mid Cap UCITS C1 GBP Index (JH NTR)

DESCRIPTION

The Solactive GBS Custom Pacific ex Japan Large & Mid Cap UCITS C1 GBP Index (JH 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 Developed Markets Pacific excluding Japan while including South Korea and Taiwan. It is calculated as a net total return index in GBP and weighted by free-float market capitalization subject to the weight constraints postulated in the European UCITS directive ("5/10/40-rule").

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOBR51 / SLOBR5	Base Value / Base Date	1000 Points / 08.05.2017
Bloomberg / Reuters	/ .SCLPMJBJ	Last Price	1503.35
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	GBP	History	Available daily back to 08.05.2017
Index Members	460		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	1.67%	-1.37%	-0.79%	9.20%	7.15%	50.33%
Performance (p.a.)	-	-	-	-	-	9.33%
Volatility (p.a.)	11.53%	10.33%	10.25%	12.93%	12.97%	15.45%
High	1527.24	1535.66	1542.07	1546.48	1546.48	1546.48
Low	1475.54	1438.60	1438.60	1368.96	1403.05	896.17
Sharpe Ratio	1.93	-0.54	-0.19	0.67	0.55	0.56
Max. Drawdown	-3.39%	-6.32%	-6.71%	-6.98%	-6.98%	-27.81%
VaR 95 \ 99				-23.9% \ -39.3%		-24.5% \ -44.7%
CVaR 95 \ 99				-32.3% \ -45.4%		-37.1% \ -63.9%

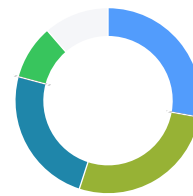
COMPOSITION BY CURRENCIES

- AUD 28.3%
- TWD 27.5%
- KRW 24.1%
- HKD 12.1%
- Others 8.0%



COMPOSITION BY COUNTRIES

- AU 27.9%
- TW 27.2%
- KR 24.1%
- HK 9.5%
- Others 11.4%



TOP COMPONENTS AS OF 03-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	10.55%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	7.31%
AIA GROUP LTD	1299 HK Equity	HK	HKD	3.04%
COMMONWEALTH BANK OF AUSTRALIA	CBA AT Equity	AU	AUD	2.77%
CSL LTD ORD	CSL AT Equity	AU	AUD	2.29%
BHP GROUP LTD	BHP AT Equity	AU	AUD	2.00%
HONG KONG EXCHANGES & CLEARING ORD	388 HK Equity	HK	HKD	1.77%
NATIONAL AUSTRALIA BANK LTD	NAB AT Equity	AU	AUD	1.55%
MEDIATEK	2454 TT Equity	TW	TWD	1.34%
WESTPAC BANKING CORPORATION	WBC AT Equity	AU	AUD	1.26%

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