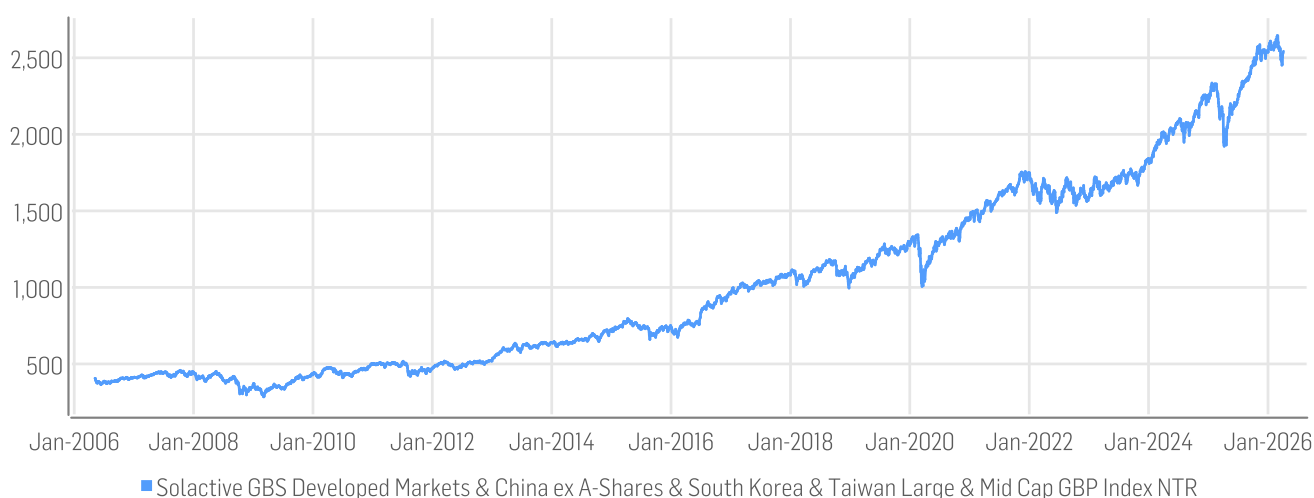


## Solactive GBS Developed Markets & China ex A-Shares & South Korea & Taiwan Large & Mid Cap GBP Index NTR

### DESCRIPTION

The Solactive GBS Developed Markets & China ex A-Shares & South Korea & Taiwan Large & Mid Cap GBP Index NTR intends to track the performance of the large and mid cap segment covering approximately 85% of the free-float market capitalization in the Developed Markets, China, South Korea, and Taiwan. It is calculated as a net total return index in GBP and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SLORQ3	Base Value / Base Date	406.2 Points / 08.05.2006
Bloomberg / Reuters	/ .SNELMCBN	Last Price	2542.90
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	GBP	History	Available daily back to 08.05.2006
Index Members	1946		

## STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.94%	-1.29%	2.08%	27.02%	0.26%	526.02%
Performance (p.a.)						9.65%
Volatility (p.a.)	12.90%	10.74%	10.46%	10.57%	10.57%	15.15%
High	2573.16	2645.70	2645.70	2645.70	2645.70	2645.70
Low	2451.82	2451.82	2451.44	1930.03	2451.82	284.57
Sharpe Ratio*	-1.13	-0.83	0.05	2.25	-0.26	0.39
Max. Drawdown	-4.72%	-7.33%	-7.33%	-7.33%	-7.33%	-37.94%
VaR 95 \ 99				-17.0% \ -27.9%		-22.9% \ -44.0%
CVaR 95 \ 99				-25.3% \ -36.3%		-36.4% \ -62.1%

\* 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).

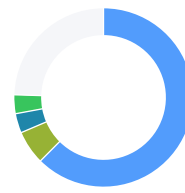
## COMPOSITION BY CURRENCIES

- USD 65.0%
- EUR 7.7%
- JPY 6.1%
- GBp 3.5%
- Others 17.7%



## COMPOSITION BY COUNTRIES

- US 62.5%
- JP 6.1%
- GB 3.5%
- CA 3.4%
- Others 24.5%



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	4.85%
APPLE INC	AAPL UW Equity	US	USD	4.35%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.20%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.38%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.04%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.75%
BROADCOM INC	AVGO UW Equity	US	USD	1.71%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.58%
META PLATFORMS INC	META UW Equity	US	USD	1.45%
TESLA INC	TSLA UW Equity	US	USD	1.19%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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