

# Solactive GBS Global Markets ex China ex Japan Large & Mid Cap USD Index NTR

## DESCRIPTION

The Solactive GBS Global Markets ex China ex Japan Large & Mid Cap USD Index NTR intends to track the performance of the large & mid cap segment covering approximately 85% of the free-float-market capitalization in the Global Markets excluding China and Japan. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

## HISTORICAL PERFORMANCE



## CHARACTERISTICS

ISIN / WKN	SLORQN	Base Value / Base Date	566.792488896055 Points / 08.05.2006
Bloomberg / Reuters	/ .SCJLMCUN	Last Price	2653.40
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	2087		

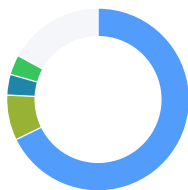
## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.68%	-2.95%	1.20%	28.31%	-1.50%	368.15%
Performance (p.a.)						8.06%
Volatility (p.a.)	15.98%	12.78%	11.75%	10.85%	12.52%	17.12%
High	2718.87	2812.42	2812.42	2812.42	2812.42	2812.42
Low	2550.72	2550.72	2550.72	2042.58	2550.72	301.21
Sharpe Ratio*	-1.40	-1.18	-0.10	2.31	-0.73	0.26
Max. Drawdown	-6.18%	-9.31%	-9.31%	-9.31%	-9.31%	-58.79%
VaR 95 \ 99				-18.7% \ -25.5%		-25.8% \ -52.6%
CVaR 95 \ 99				-24.5% \ -31.7%		-42.9% \ -78.0%

\* 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).

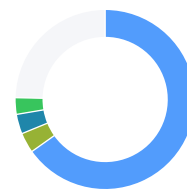
## COMPOSITION BY CURRENCIES

- USD 67.7%
- EUR 8.0%
- GBp 3.7%
- CAD 3.5%
- Others 17.0%



## COMPOSITION BY COUNTRIES

- US 65.2%
- GB 3.6%
- CA 3.5%
- TW 3.0%
- Others 24.7%



## TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.07%
APPLE INC	AAPL UW Equity	US	USD	4.45%
MICROSOFT CORP	MSFT UW Equity	US	USD	3.33%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.49%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	2.16%
BROADCOM INC	AVGO UW Equity	US	USD	1.89%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.87%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.70%
META PLATFORMS INC	META UW Equity	US	USD	1.52%
TESLA INC	TSLA UW Equity	US	USD	1.22%

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