

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	2500.91
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	1969		

FACTSHEET - AS OF 09-Oct-2025

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STATISTICS

GBP	30D	90D	180D	360D	YTD	Since Inception
Performance	5.10%	9.78%	24.92%	16.19%	12.99%	515.68%
Performance (p.a.)						9.81%
Volatility (p.a.)	6.01%	6.49%	10.52%	14.14%	15.08%	15.25%
High	2500.91	2500.91	2500.91	2500.91	2500.91	2500.91
Low	2379.54	2278.06	1930.03	1922.06	1922.06	284.57
Sharpe Ratio*	13.18	6.49	5.05	0.88	0.87	0.38
Max. Drawdown	-0.56%	-1.59%	-3.86%	-17.70%	-17.70%	-37.94%
VaR 95 \ 99				-19.0% \ -40.9%		-23.0% \ -44.7%
CVaR 95 \ 99				-35.7% \ -70.9%		-36.7% \ -62.5%

* 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).

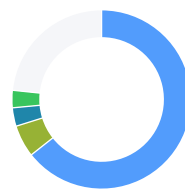
COMPOSITION BY CURRENCIES

- USD 67.0%
- EUR 7.5%
- JPY 5.8%
- HKD 3.5%
- Others 16.2%



COMPOSITION BY COUNTRIES

- US 64.4%
- JP 5.8%
- GB 3.3%
- CA 3.1%
- Others 23.4%



TOP COMPONENTS AS OF 09-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	5.30%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.50%
APPLE INC	AAPL UW Equity	US	USD	4.33%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.53%
BROADCOM INC	AVGO UW Equity	US	USD	1.87%
META PLATFORMS INC	META UW Equity	US	USD	1.86%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.65%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.44%
TESLA INC	TSLA UW Equity	US	USD	1.43%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	1.33%

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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

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