

Solactive GFS Global Markets ex United States Growth Style CAD Index PR

DESCRIPTION

The Solactive GFS Global Markets ex United States Growth Style Index is part of the Solactive Global Factor Series which aims to provide exposure to a range of equity risk factors for various segments of the global stock market. The index intends to track the performance of companies from the Solactive GBS Global Markets ex United States Large & Mid Cap Index that exhibit Growth Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0KL2	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSGXUCP	Last Price	1705.57
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	2058		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.68%	4.77%	15.55%	7.46%	5.62%	70.56%
Performance (p.a.)						3.02%
Volatility (p.a.)	8.98%	7.58%	7.80%	9.02%	7.87%	13.53%
High	1734.80	1737.73	1737.73	1737.73	1737.73	1900.57
Low	1668.95	1621.54	1481.03	1468.18	1587.68	603.25
Max. Drawdown	-3.80%	-3.96%	-3.96%	-9.05%	-3.96%	-47.57%
VaR 95 \ 99				-15.7% \ -21.7%		-20.6% \ -39.7%
CVaR 95 \ 99				-19.6% \ -23.9%		-33.1% \ -58.1%

COMPOSITION BY CURRENCIES

- EUR 20.0%
- JPY 12.5%
- INR 8.5%
- GBP 7.8%
- Others 51.1%



COMPOSITION BY COUNTRIES

- JP 12.5%
- IN 8.5%
- FR 7.2%
- GB 7.0%
- Others 64.7%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	4.36%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	3.05%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.74%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	1.70%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.67%
TENCENT HOLDINGS LTD	700 HK Equity	KY	HKD	1.41%
NESTLE SA	NESN SE Equity	CH	CHF	1.24%
SAP SE	SAP GY Equity	DE	EUR	0.96%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.88%
L OREAL SA	OR FP Equity	FR	EUR	0.79%

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