

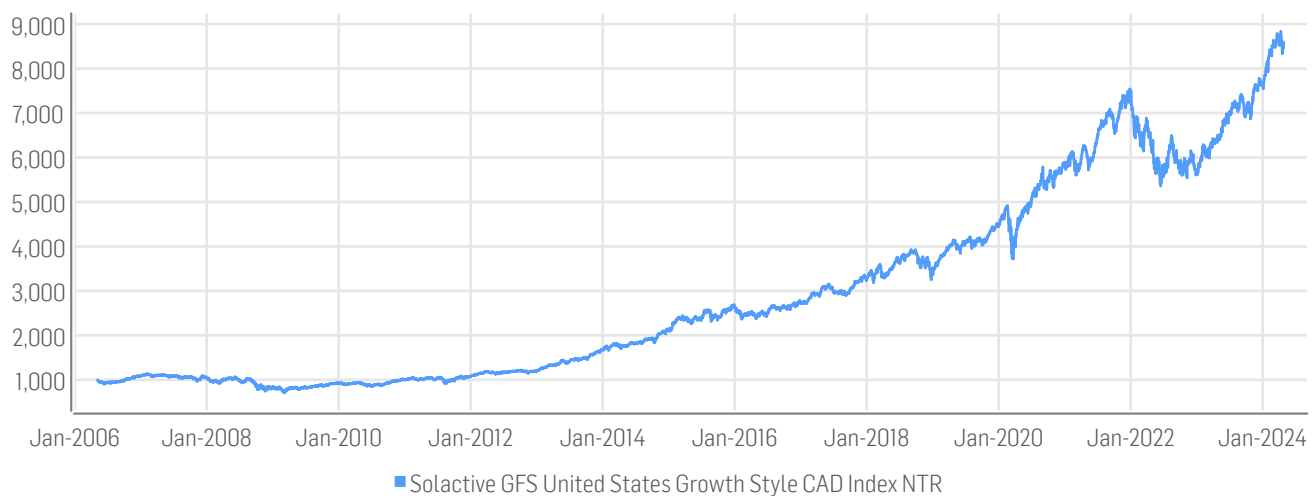
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS United States Growth Style CAD Index NTR

DESCRIPTION

The Solactive GFS 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 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



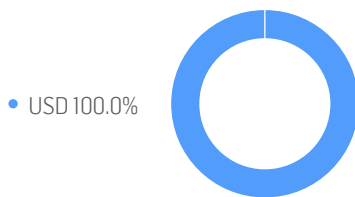
CHARACTERISTICS

ISIN / WKN	SLOKL6	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SGSUSCN	Last Price	8594.20
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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	302		

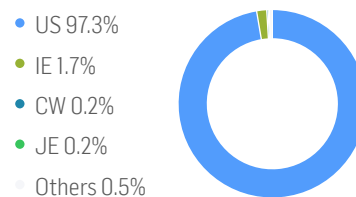
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.85%	6.23%	24.87%	32.70%	12.37%	759.42%
Performance (p.a.)						12.72%
Volatility (p.a.)	16.61%	15.81%	14.03%	13.83%	14.66%	19.48%
High	8835.16	8835.16	8835.16	8835.16	8835.16	8835.16
Low	8332.56	7928.29	6957.10	6394.50	7547.85	707.65
Max. Drawdown	-5.69%	-5.69%	-5.69%	-7.40%	-5.69%	-37.70%
VaR 95 \ 99				-22.1% \ -27.3%		-30.1% \ -56.2%
CVaR 95 \ 99				-26.4% \ -34.8%		-46.1% \ -77.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	10.24%
APPLE INC	AAPL UW Equity	US	USD	8.62%
NVIDIA CORP	NVDA UW Equity	US	USD	7.15%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.56%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.51%
META PLATFORMS INC	META UW Equity	US	USD	3.36%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	3.08%
ELI LILLY & CO	LLY UN Equity	US	USD	2.13%
BROADCOM INC	AVGO UW Equity	US	USD	1.86%
TESLA INC	TSLA UW Equity	US	USD	1.59%

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