

Solactive GFS Global Markets ex United States Value Style CAD Index NTR

DESCRIPTION

The Solactive GFS Global Markets ex United States Value 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 Value Style characteristics, allocating securities between the value and the growth index based on factor score exposure.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKL9	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSGXUCN	Last Price	2103.74
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	2062		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.92%	6.49%	15.24%	12.53%	6.57%	110.37%
Performance (p.a.)						4.23%
Volatility (p.a.)	8.48%	6.69%	7.21%	8.23%	7.24%	13.97%
High	2134.88	2134.88	2134.88	2134.88	2134.88	2134.88
Low	2069.33	1976.86	1823.01	1809.10	1941.50	567.05
Max. Drawdown	-3.07%	-3.07%	-3.07%	-5.94%	-3.07%	-51.90%
VaR 95 \ 99				-12.5% \ -22.8%		-21.5% \ -40.4%
CVaR 95 \ 99				-19.1% \ -25.1%		-34.3% \ -60.2%

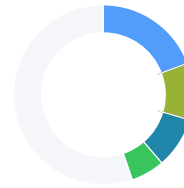
COMPOSITION BY CURRENCIES

- EUR 20.5%
- JPY 19.3%
- GBP 10.2%
- CAD 9.2%
- Others 40.7%



COMPOSITION BY COUNTRIES

- JP 19.3%
- GB 10.2%
- CA 9.2%
- DE 6.0%
- Others 55.2%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBP	1.90%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.37%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	1.29%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.23%
ROYAL BANK OF CANADA	RY CT Equity	CA	CAD	1.07%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	0.89%
TORONTO-DOMINION BANK	TD CT Equity	CA	CAD	0.85%
NESTLE SA	NESN SE Equity	CH	CHF	0.84%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	0.81%
BP PLC	BP/ LN Equity	GB	GBP	0.80%

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