

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

AS OF 20-Jun-2025



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



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	12.05%	16.79%	14.07%	-1.95%	12.25%	-0.43%

CHARACTERISTICS

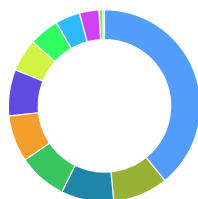
ISIN / WKN	SLOKL9	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSGXUCN	Last Price	2583.22
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	2108		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.18%	1.42%	13.70%	20.28%	12.05%	158.32%
Performance (p.a.)						5.09%
Volatility (p.a.)	7.60%	19.60%	15.10%	13.32%	15.38%	13.90%
High	2605.12	2605.12	2605.12	2605.12	2605.12	2605.12
Low	2557.24	2208.16	2208.16	2091.52	2208.16	567.05
Max. Drawdown	-1.18%	-13.31%	-13.84%	-13.84%	-13.84%	-51.90%
VaR 95 \ 99				-17.6% \ -49.6%		-21.0% \ -40.4%
CVaR 95 \ 99				-36.6% \ -86.1%		-34.3% \ -61.0%

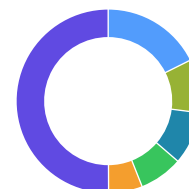
COMPOSITION BY SECTORS

- Finance 39.2%
- Technology 9.3%
- Non-Energy Materials 8.9%
- Industrials 8.2%
- Energy 7.8%
- Consumer Non-Cyclicals 7.8%
- Consumer Cyclicals 5.5%
- Healthcare 5.0%
- Utilities 4.2%
- Telecommunications 3.3%
- Business Services 0.6%
- Consumer Services 0.3%



COMPOSITION BY COUNTRIES

- Japan 17.6%
- China 9.4%
- United Kingdom 9.3%
- Canada 7.7%
- France 6.0%
- Others 50.1%



TOP COMPONENTS AS OF 20-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
SHELL PLC	SHEL LN Equity	GB	GBp	1.69%
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	1.59%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	1.24%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.11%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	0.99%
BANCO SANTANDER SA	SAN SQ Equity	ES	EUR	0.93%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.89%
NESTLE SA	NESN SE Equity	CH	CHF	0.88%
ALIBABA GROUP HOLDING LTD	9988 HK Equity	CN	HKD	0.86%
MITSUBISHI UFJ FINANCIAL GRO	8306 JT Equity	JP	JPY	0.80%

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