

## Solactive GBS Developed Markets ex North America Large & Mid Cap CAD Index (CA NTR)

### DESCRIPTION

The Solactive GBS Developed Markets ex North America Large & Mid Cap CAD Index (CA NTR) is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets excluding North America. It is calculated as a net total return index in CAD and weighted by free-float market capitalization.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLA5AN5 / SLA5AN	Base Value / Base Date	609.74 Points / 08.05.2006
Bloomberg / Reuters	/ .SXALMCCC	Last Price	1278.37
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	CAD	History	Available daily back to 08.05.2006
Index Members	1036		

## STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.96%	-3.28%	1.99%	9.84%	8.02%	109.66%
Performance (p.a.)	-	-	-	-	-	4.87%
Volatility (p.a.)	9.73%	8.91%	8.13%	9.03%	9.06%	14.38%
High	1314.50	1339.01	1339.01	1339.01	1339.01	1339.01
Low	1263.09	1248.90	1248.90	1154.80	1175.80	361.06
Sharpe Ratio	-1.14	-1.42	0.50	1.11	0.97	0.34
Max. Drawdown	-3.91%	-6.73%	-6.73%	-6.73%	-6.73%	-49.31%
VaR 95 \ 99				-15.3% \ -28.5%		-22.0% \ -41.9%
CVaR 95 \ 99				-20.0% \ -30.1%		-35.3% \ -61.3%

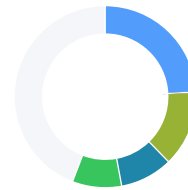
## COMPOSITION BY CURRENCIES

- EUR 31.3%
- JPY 24.2%
- GBP 14.4%
- CHF 8.8%
- Others 21.4%



## COMPOSITION BY COUNTRIES

- JP 24.2%
- GB 13.5%
- FR 9.4%
- CH 8.8%
- Others 44.1%



## TOP COMPONENTS AS OF 01-Dec-2021

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	1.98%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.97%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	1.63%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	1.21%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	1.16%
NOVARTIS AG	NOVN SE Equity	CH	CHF	1.10%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.03%
ASTRAZENECA PLC	AZN LN Equity	GB	GBP	0.97%
SONY GROUP CORP	6758 JT Equity	JP	JPY	0.89%
SIEMENS AG	SIE GY Equity	DE	EUR	0.79%

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