

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

AS OF 07-Apr-2026



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	2025	2024	2023	2022	2021
Performance	6.63%	35.36%	17.50%	14.78%	-1.33%	12.88%

CHARACTERISTICS

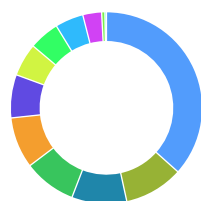
ISIN / WKN	SLOKMA	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/.SVSGXUCT	Last Price	3690.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	2183		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.62%	4.02%	11.60%	45.32%	6.63%	269.10%
Performance (p.a.)						6.78%
Volatility (p.a.)	20.17%	15.96%	13.18%	10.97%	15.63%	13.81%
High	3704.65	3896.65	3896.65	3896.65	3896.65	3896.65
Low	3514.89	3514.89	3257.30	2593.13	3461.37	575.51
Max. Drawdown	-4.02%	-9.80%	-9.80%	-9.80%	-9.80%	-51.37%
VaR 95 \ 99				-15.3% \ -32.2%		-20.7% \ -39.9%
CVaR 95 \ 99				-24.9% \ -44.4%		-34.0% \ -60.5%

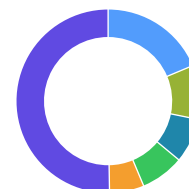
COMPOSITION BY SECTORS

- Finance 36.6%
- Non-Energy Materials 10.0%
- Energy 9.3%
- Technology 8.9%
- Industrials 8.6%
- Consumer Non-Cyclicals 7.3%
- Consumer Cyclicals 5.6%
- Healthcare 5.1%
- Utilities 4.8%
- Telecommunications 3.2%
- Business Services 0.5%
- Consumer Services 0.3%



COMPOSITION BY COUNTRIES

- Japan 18.7%
- United Kingdom 9.5%
- China 7.8%
- Canada 7.6%
- South Korea 6.1%
- Others 50.2%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SAMSUNG ELECTRONICS CO LTD	005930 KP Equity	KR	KRW	2.61%
SHELL PLC	SHEL LN Equity	GB	GBp	1.75%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	1.19%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	1.16%
TOYOTA MOTOR CORP	7203 JT Equity	JP	JPY	0.89%
NOVARTIS AG	NOVN SE Equity	CH	CHF	0.88%
TENCENT HOLDINGS LTD	700 HK Equity	CN	HKD	0.82%
SUMITOMO MITSUI FINANCIAL GR	8316 JT Equity	JP	JPY	0.82%
BHP GROUP LTD	BHP AT Equity	AU	AUD	0.80%
NESTLE SA	NESN SE Equity	CH	CHF	0.78%

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