

FACTSHEET - Solactive GFS United States Value Style CAD Index PR AS OF 09-Jul-2025



DESCRIPTION

The Solactive GFS 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 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	2.08%	22.96%	5.13%	0.45%	22.79%	-4.78%

CHARACTERISTICS

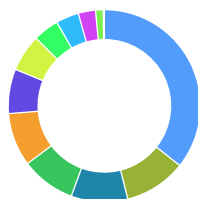
ISIN / WKN	SLOKMB	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUSCP	Last Price	3193.06
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	279		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.95%	10.80%	3.10%	12.01%	2.08%	219.31%
Performance (p.a.)						6.24%
Volatility (p.a.)	8.01%	16.69%	20.68%	17.01%	20.14%	19.74%
High	3196.51	3196.51	3313.99	3313.99	3313.99	3313.99
Low	3041.03	2840.92	2821.01	2821.01	2821.01	495.60
Max. Drawdown	-1.67%	-4.68%	-14.88%	-14.88%	-14.88%	-58.30%
VaR 95 \ 99				-23.6% \ -67.1%		-28.4% \ -56.6%
CVaR 95 \ 99				-44.2% \ -87.6%		-47.8% \ -86.5%

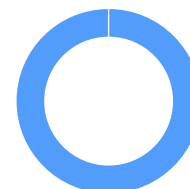
COMPOSITION BY SECTORS

- Finance 35.7%
- Healthcare 10.4%
- Energy 9.5%
- Industrials 9.1%
- Technology 9.0%
- Consumer Non-Cyclicals 7.5%
- Utilities 6.2%
- Non-Energy Materials 4.4%
- Telecommunications 3.8%
- Consumer Cyclicals 2.9%
- Consumer Services 1.3%
- Business Services 0.2%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 09-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.67%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.59%
EXXON MOBIL CORP	XOM UN Equity	US	USD	3.53%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.22%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.92%
CHEVRON CORP	CVX UN Equity	US	USD	1.79%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	1.56%
AT&T	T UN Equity	US	USD	1.45%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.42%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.29%

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