

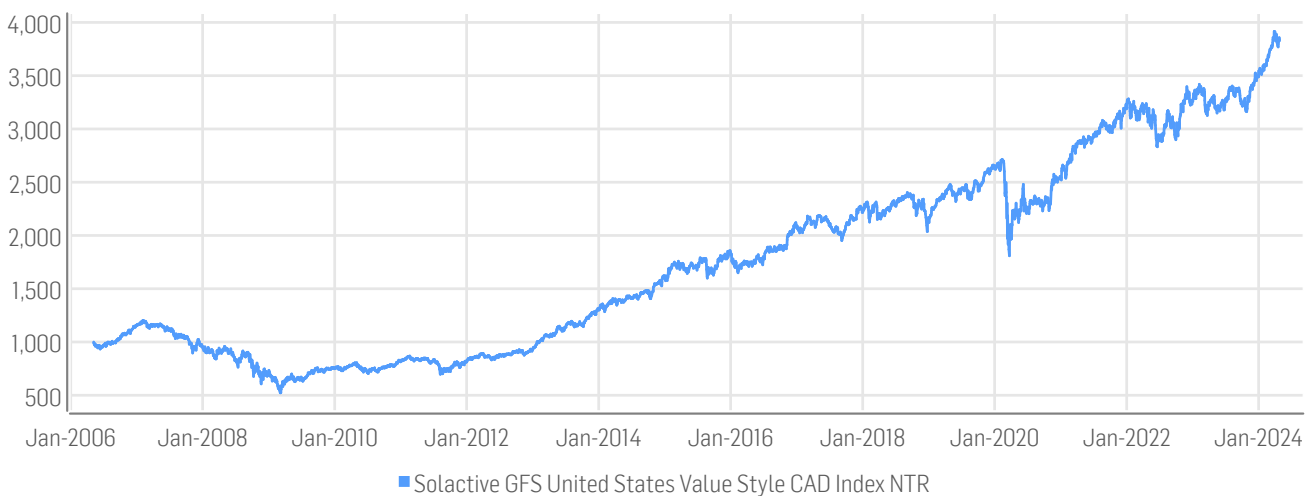
FACTSHEET - AS OF 26-Apr-2024

Solactive GFS United States Value Style CAD Index NTR

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



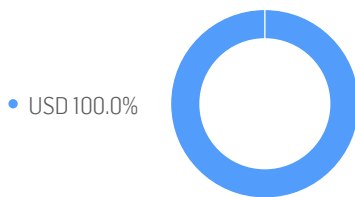
CHARACTERISTICS

ISIN / WKN	SLOKMC	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUSCN	Last Price	3827.68
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	307		

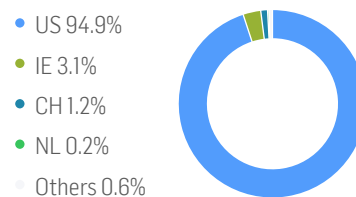
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.19%	7.01%	21.07%	17.13%	9.71%	282.77%
Performance (p.a.)						7.76%
Volatility (p.a.)	11.62%	9.22%	9.85%	10.05%	9.22%	19.97%
High	3915.55	3915.55	3915.55	3915.55	3915.55	3915.55
Low	3769.61	3551.48	3191.22	3148.90	3488.77	522.97
Max. Drawdown	-3.73%	-3.73%	-3.73%	-7.10%	-3.73%	-56.53%
VaR 95 \ 99				-16.0% \ -22.8%		-29.3% \ -56.8%
CVaR 95 \ 99				-21.0% \ -27.2%		-48.1% \ -87.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.66%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.31%
EXXON MOBIL CORP	XOM UN Equity	US	USD	2.42%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.18%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.81%
WALT DISNEY CO/THE	DIS UN Equity	US	USD	1.71%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.61%
GENERAL ELECTRIC CO	GE UN Equity	US	USD	1.46%
PROCTER & GAMBLE CO	PG UN Equity	US	USD	1.39%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.38%

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