

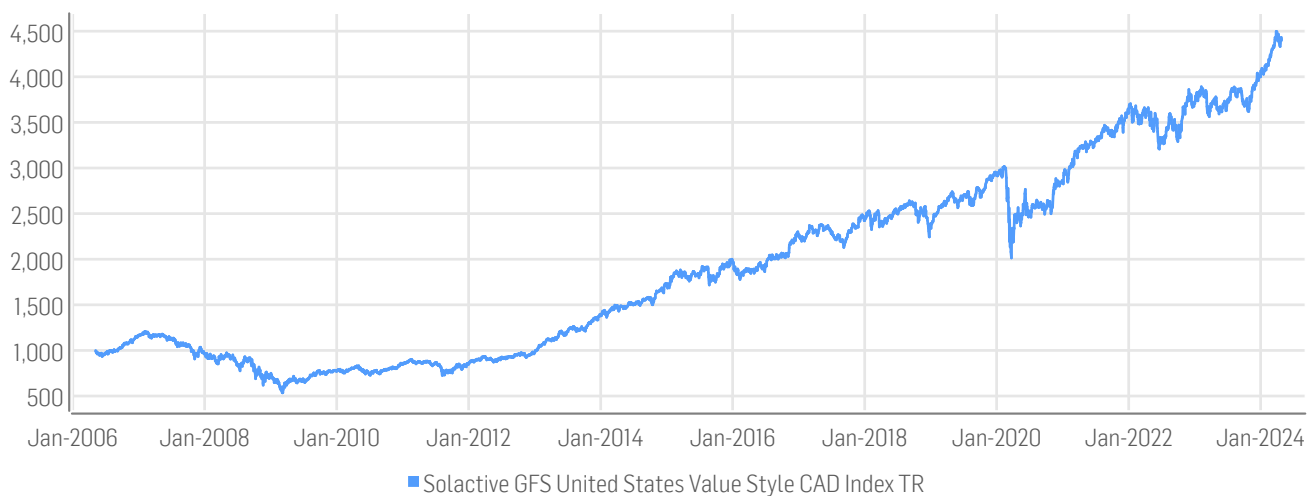
# FACTSHEET - AS OF 26-Apr-2024

## Solactive GFS United States Value Style CAD Index TR

### 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



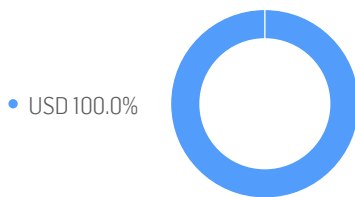
### CHARACTERISTICS

ISIN / WKN	SLOKMD	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUSCT	Last Price	4398.36
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	307		

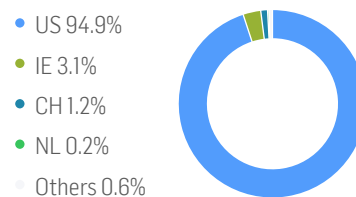
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.15%	7.20%	21.55%	18.04%	9.96%	339.84%
Performance (p.a.)						8.59%
Volatility (p.a.)	11.62%	9.21%	9.86%	10.05%	9.22%	19.97%
High	4497.48	4497.48	4497.48	4497.48	4497.48	4497.48
Low	4331.46	4073.95	3652.66	3592.12	3999.79	535.34
Max. Drawdown	-3.69%	-3.69%	-3.69%	-6.95%	-3.69%	-55.74%
VaR 95 \ 99				-16.0% \ -22.7%		-29.2% \ -56.7%
CVaR 95 \ 99				-20.9% \ -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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