

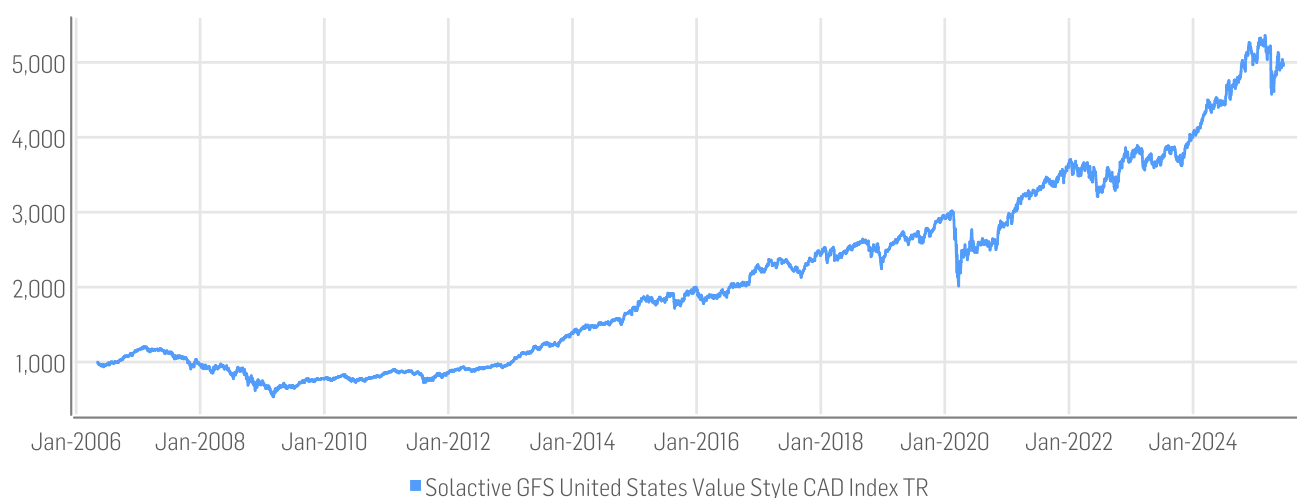
# FACTSHEET - Solactive GFS United States Value Style CAD Index TR AS OF 17-Jun-2025



## 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	-1.65%	25.99%	7.93%	3.01%	25.62%	-1.90%

## CHARACTERISTICS

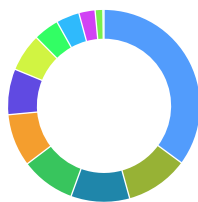
ISIN / WKN	SLOKMD	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUSCT	Last Price	4956.04
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	278		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.44%	-4.46%	-0.30%	11.12%	-1.65%	395.60%
Performance (p.a.)						8.74%
Volatility (p.a.)	14.26%	26.41%	20.72%	17.00%	21.20%	19.76%
High	5110.46	5220.03	5359.73	5359.73	5359.73	5359.73
Low	4896.05	4574.44	4574.44	4430.82	4574.44	535.34
Max. Drawdown	-4.61%	-12.37%	-14.65%	-14.65%	-14.65%	-55.74%
VaR 95 \ 99				-23.2% \ -66.4%		-28.4% \ -56.7%
CVaR 95 \ 99				-44.0% \ -87.3%		-47.7% \ -86.9%

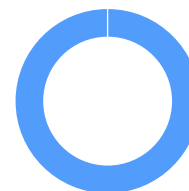
## COMPOSITION BY SECTORS

- Finance 35.1%
- Healthcare 10.6%
- Energy 9.9%
- Industrials 9.1%
- Technology 8.8%
- Consumer Non-Cyclicals 7.7%
- Utilities 6.4%
- Non-Energy Materials 4.3%
- Telecommunications 3.9%
- Consumer Cyclicals 2.7%
- Consumer Services 1.3%
- Business Services 0.2%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 17-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	5.62%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.83%
EXXON MOBIL CORP	XOM UN Equity	US	USD	3.69%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.18%
CHEVRON CORP	CVX UN Equity	US	USD	1.82%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.77%
AT&T	T UN Equity	US	USD	1.49%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	1.46%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.44%
VERIZON COMMUNICATIONS INC	VZ UN Equity	US	USD	1.32%

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