

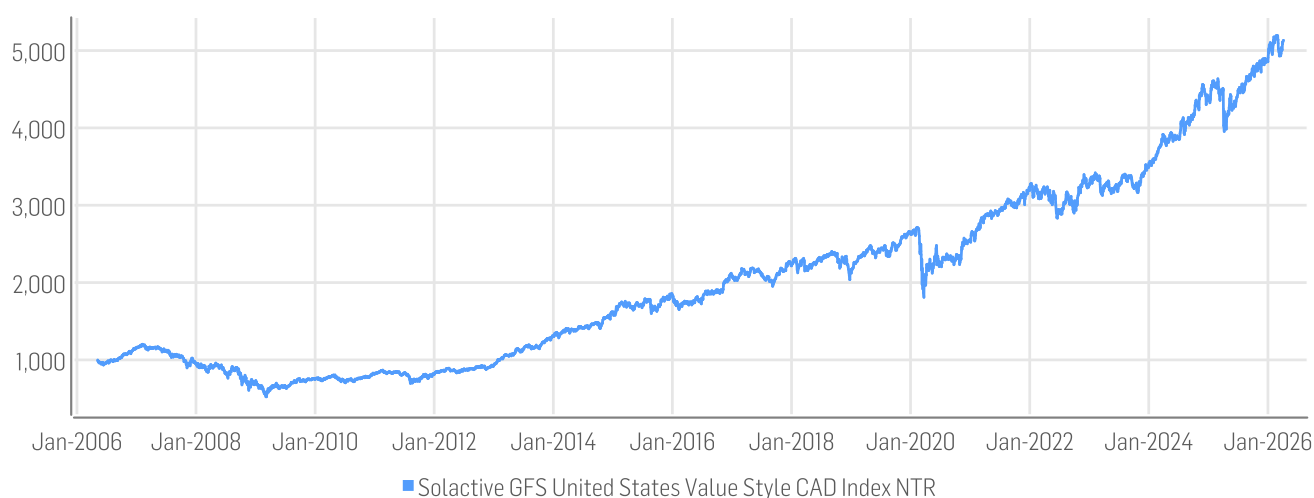
FACTSHEET - Solactive GFS United States Value Style CAD Index NTR AS OF 07-Apr-2026



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	2025	2024	2023	2022	2021
Performance	5.71%	11.24%	25.07%	7.07%	2.21%	24.75%

CHARACTERISTICS

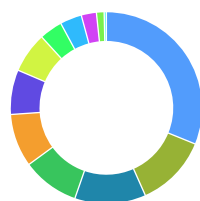
ISIN / WKN	SLOKMC	Base Value / Base Date	1000 Points / 08.05.2006
Bloomberg / Reuters	/ .SVSUSCN	Last Price	5131.38
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.05.2006
Index Members	267		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.26%	3.22%	7.79%	26.22%	5.71%	413.14%
Performance (p.a.)						8.56%
Volatility (p.a.)	11.68%	12.27%	11.67%	11.82%	12.41%	19.48%
High	5132.03	5195.75	5195.75	5195.75	5195.75	5195.75
Low	4928.99	4928.99	4664.12	3983.39	4854.11	522.97
Max. Drawdown	-1.83%	-5.13%	-5.13%	-5.13%	-5.13%	-56.53%
VaR 95 \ 99				-18.2% \ -32.5%		-27.6% \ -56.3%
CVaR 95 \ 99				-25.0% \ -39.1%		-47.0% \ -85.7%

COMPOSITION BY SECTORS

- Finance 31.1%
- Energy 12.2%
- Healthcare 12.0%
- Technology 9.6%
- Industrials 8.9%
- Consumer Non-Cyclicals 7.5%
- Utilities 6.8%
- Non-Energy Materials 3.9%
- Telecommunications 3.7%
- Consumer Cyclicals 2.6%
- Consumer Services 1.3%
- Business Services 0.4%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
EXXON MOBIL CORP	XOM UN Equity	US	USD	4.63%
BERKSHIRE HATHAWAY INC-CL B	BRK/B UN Equity	US	USD	4.35%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	3.37%
CHEVRON CORP	CVX UN Equity	US	USD	2.56%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	2.14%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	1.92%
WELLS FARGO & CO	WFC UN Equity	US	USD	1.73%
GOLDMAN SACHS GROUP INC	GS UN Equity	US	USD	1.72%
INTEL CORP	INTC UW Equity	US	USD	1.64%
CITIGROUP INC	C UN Equity	US	USD	1.39%

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