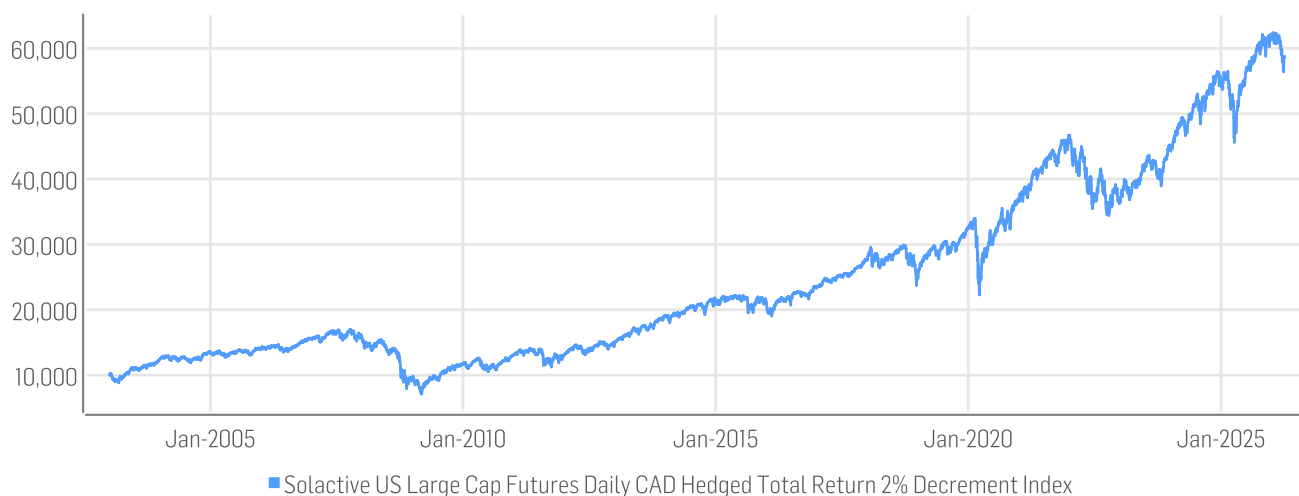


Solactive US Large Cap Futures Daily CAD Hedged Total Return 2% Decrement Index

DESCRIPTION

Solactive US Large Cap Futures Daily CAD Hedged Total Return 2% Decrement Index aims to track the performance of the Solactive US Large Cap Futures Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



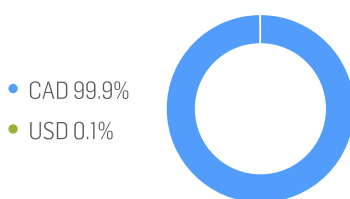
CHARACTERISTICS

ISIN / WKN	DE000SLOLGL5 / SLOLGL	Base Value / Base Date	10000 Points / 2.1.2003
Bloomberg / Reuters	SOESDHC2 Index / .SOESDHC2	Last Price	58772.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 16:58 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.01.2003
Index Members	3		

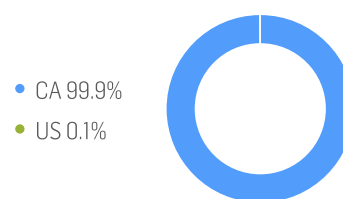
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.03%	-5.08%	-3.26%	20.04%	-4.10%	487.73%
Performance (p.a.)						7.91%
Volatility (p.a.)	17.95%	14.28%	13.59%	13.11%	14.05%	18.70%
High	60501.82	62393.21	62393.21	62393.21	62393.21	62393.21
Low	56401.51	56401.51	56401.51	47104.67	56401.51	7119.42
Max. Drawdown	-6.78%	-9.60%	-9.60%	-9.60%	-9.60%	-58.14%
VaR 95 \ 99				-24.2% \ -35.9%		-27.4% \ -54.9%
CVaR 95 \ 99				-30.2% \ -41.1%		-46.2% \ -82.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CAD-CASH	CAD-CASH	CA	CAD	99.91%
E-MINI SPX FUTURE JUN 26	ESM6 Index	US	USD	99.85%
USD-CASH	USD-CASH	US	USD	-99.76%

DISCLAIMER

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