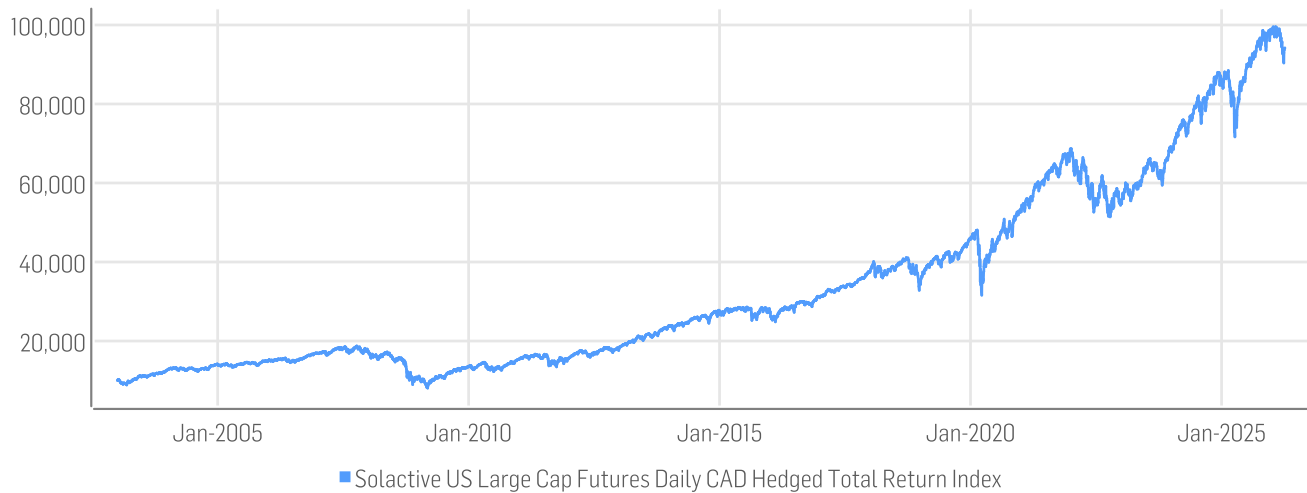


FACTSHEET - AS OF 07-Apr-2026

Solactive US Large Cap Futures Daily CAD Hedged Total Return Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

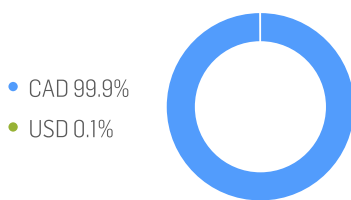
ISIN / WKN	DE000SLOMLP4 / SLOMLP	Base Value / Base Date	10000.0 Points / 02.01.2003
Bloomberg / Reuters	/ .SOESDHCT	Last Price	94213.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	02:00 to 16:54 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.01.2003
Index Members	3		

FACTSHEET - AS OF 07-Apr-2026
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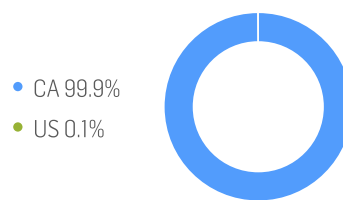
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-1.86%	-4.60%	-2.29%	22.46%	-3.58%	842.14%
Performance (p.a.)						10.12%
Volatility (p.a.)	17.98%	14.29%	13.60%	13.11%	14.05%	18.70%
High	96829.57	99546.11	99546.11	99546.11	99546.11	99546.11
Low	90372.82	90372.82	90372.82	74053.84	90372.82	8071.28
Max. Drawdown	-6.67%	-9.22%	-9.22%	-9.22%	-9.22%	-56.91%
VaR 95 \ 99				-24.1% \ -35.8%		-27.3% \ -54.8%
CVaR 95 \ 99				-30.1% \ -40.8%		-46.1% \ -82.0%

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	99.84%
USD-CASH	USD-CASH	US	USD	-99.76%

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