

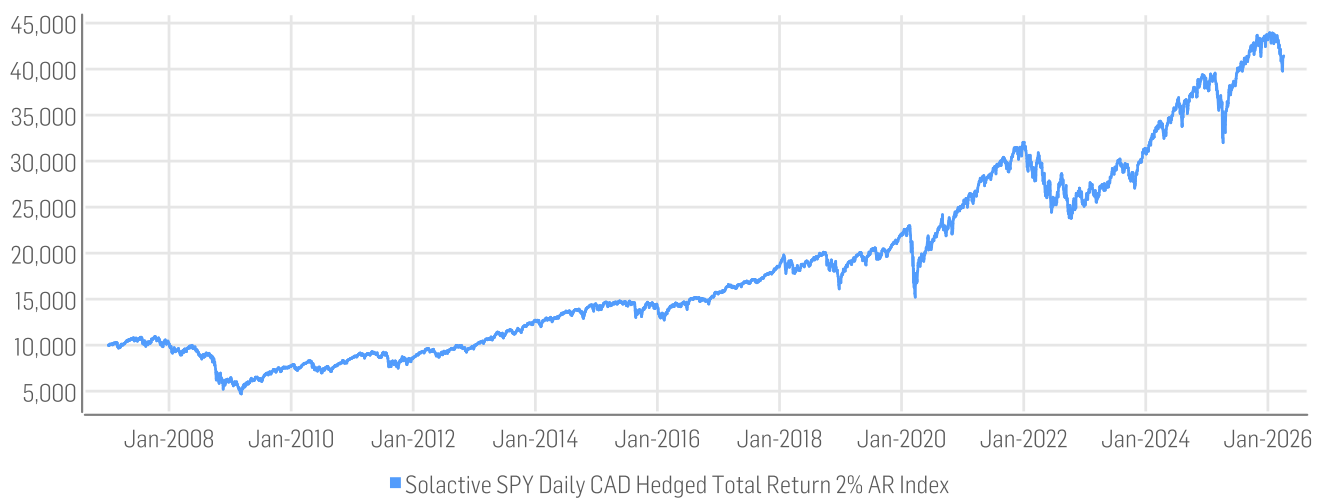
FACTSHEET - AS OF 06-Apr-2026

Solactive SPY Daily CAD Hedged Total Return 2% AR Index

DESCRIPTION

Solactive SPY Daily CAD Hedged Total Return 2% AR Index aims to track the performance of the Solactive SPY Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



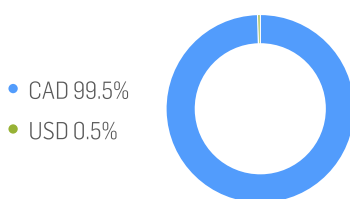
CHARACTERISTICS

ISIN / WKN	DE000SLOPT46 / SLOPT4	Base Value / Base Date	10000 Points / 3.1.2007
Bloomberg / Reuters	SSPYDHC2 Index / .SSPYDHC2	Last Price	41441.79
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.03.2007
Index Members	3		

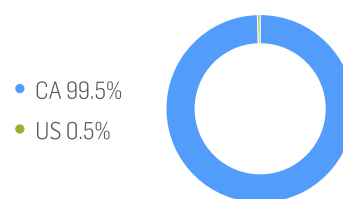
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.05%	-5.33%	-3.33%	20.40%	-4.01%	314.42%
Performance (p.a.)						7.66%
Volatility (p.a.)	18.30%	14.22%	13.56%	13.19%	14.03%	19.76%
High	42665.67	43962.06	43962.06	43962.06	43962.06	43962.06
Low	39774.44	39774.44	39774.44	33096.71	39774.44	4689.42
Max. Drawdown	-6.78%	-9.53%	-9.53%	-9.53%	-9.53%	-57.13%
VaR 95 \ 99				-23.0% \ -35.8%		-29.7% \ -59.4%
CVaR 95 \ 99				-30.1% \ -41.2%		-49.5% \ -87.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	100.01%
CAD-CASH	CAD-CASH	CA	CAD	99.55%
USD-CASH	USD-CASH	US	USD	-99.55%

DISCLAIMER

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