

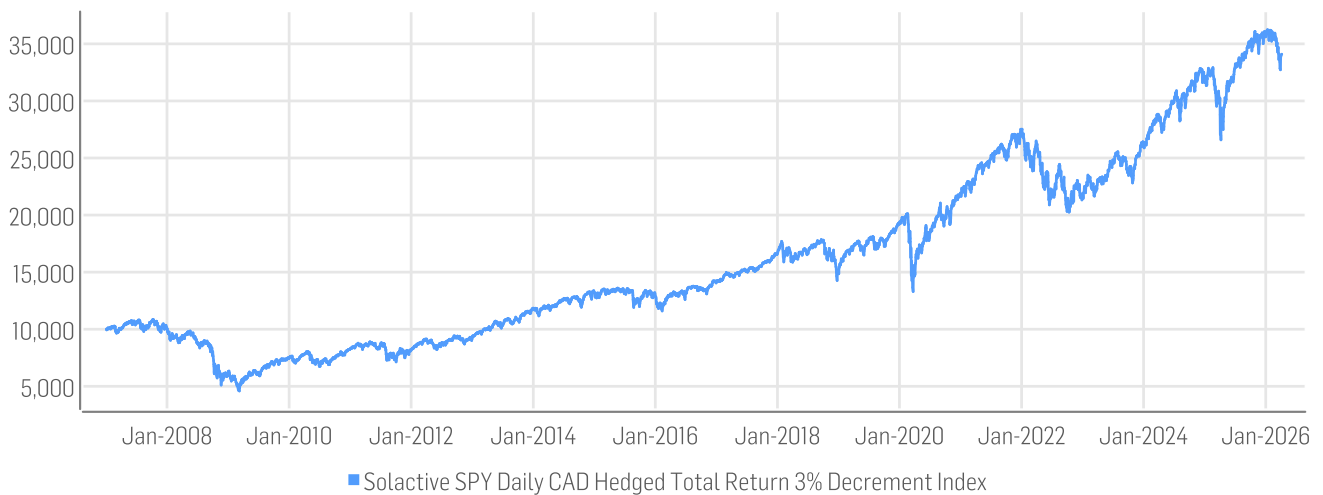
FACTSHEET - AS OF 07-Apr-2026

Solactive SPY Daily CAD Hedged Total Return 3% Decrement Index

DESCRIPTION

Solactive SPY Daily CAD Hedged Total Return 3% Decrement Index aims to track the performance of the Solactive SPY Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 3% per annum

HISTORICAL PERFORMANCE



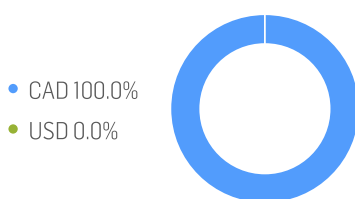
CHARACTERISTICS

ISIN / WKN	DE000SLOPT53 / SLOPT5	Base Value / Base Date	10000 Points / 3.1.2007
Bloomberg / Reuters	SSPYDHC3 Index / .SSPYDHC3	Last Price	34098.68
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		

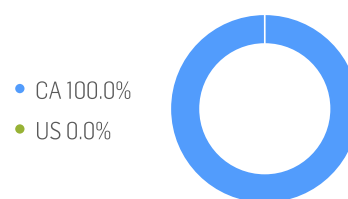
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.10%	-5.22%	-3.49%	19.24%	-4.23%	240.99%
Performance (p.a.)						6.58%
Volatility (p.a.)	17.83%	14.15%	13.53%	13.08%	13.92%	19.76%
High	35121.87	36245.45	36245.45	36245.45	36245.45	36245.45
Low	32722.71	32722.71	32722.71	27489.22	32722.71	4586.65
Max. Drawdown	-6.83%	-9.72%	-9.72%	-9.72%	-9.72%	-57.74%
VaR 95 \ 99				-23.1% \ -35.8%		-29.8% \ -59.5%
CVaR 95 \ 99				-30.2% \ -41.3%		-49.6% \ -87.7%

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	99.96%
SPDR S&P 500 ETF	SPY UP Equity	US	USD	99.86%
USD-CASH	USD-CASH	US	USD	-99.82%

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