

FACTSHEET - AS OF 07-Apr-2026

Solactive EFA Daily CAD Hedged 38 AR Index

DESCRIPTION

Solactive EFA Daily CAD Hedged 38 AR Index aims to track the performance of the Solactive EFA Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 38 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | SLORGL | Base Value / Base Date | 1211.61 Points / 3.1.2007 |
| Bloomberg / Reuters | SEFADH38 Index / .SEFADH38 | Last Price | 1046.61 |
| Index Calculator | Solactive AG | Dividends | 38 AR Points |
| 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 | -0.41% | -0.88% | 3.74% | 22.05% | 0.98% | -13.62% |
| Performance (p.a.) | | | | | | -0.76% |
| Volatility (p.a.) | 24.29% | 19.45% | 15.92% | 13.96% | 19.09% | 21.90% |
| High | 1060.36 | 1131.25 | 1131.25 | 1131.25 | 1131.25 | 1369.95 |
| Low | 998.59 | 998.59 | 973.21 | 866.30 | 998.59 | 491.85 |
| Max. Drawdown | -5.83% | -11.73% | -11.73% | -11.73% | -11.73% | -64.10% |
| VaR 95 \ 99 | | | | -21.8% \ -35.4% | | -32.9% \ -65.8% |
| CVaR 95 \ 99 | | | | -31.7% \ -49.7% | | -54.7% \ -99.7% |

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 | 100.15% |
| ISHARES MSCI EAFE ETF | EFA UP Equity | US | USD | 99.86% |
| USD-CASH | USD-CASH | US | USD | -100.01% |

DISCLAIMER

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