

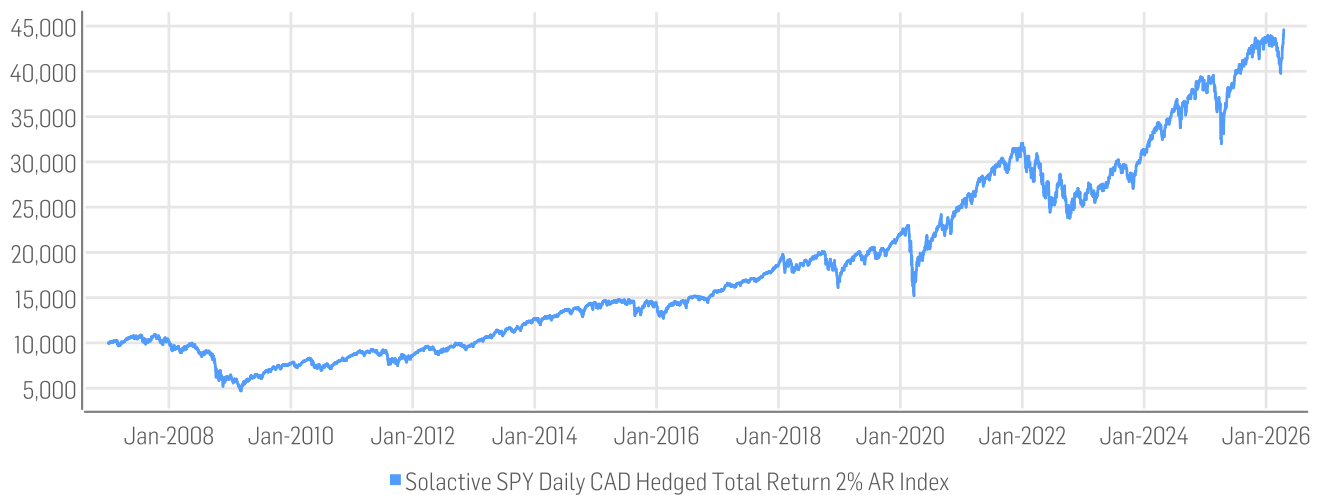
FACTSHEET - AS OF 17-Apr-2026

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



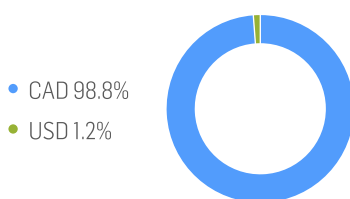
CHARACTERISTICS

ISIN / WKN	DE000SLOPT46 / SLOPT4	Base Value / Base Date	10000 Points / 3.1.2007
Bloomberg / Reuters	SSPYDHC2 Index / .SSPYDHC2	Last Price	44607.98
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		

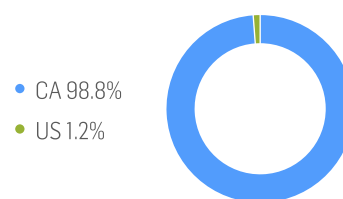
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	7.32%	2.02%	5.52%	31.37%	3.32%	346.08%
Performance (p.a.)						8.06%
Volatility (p.a.)	19.12%	15.60%	13.47%	12.88%	14.53%	19.76%
High	44607.98	44607.98	44607.98	44607.98	44607.98	44607.98
Low	39774.44	39774.44	39774.44	33955.55	39774.44	4689.42
Max. Drawdown	-4.31%	-9.45%	-9.53%	-9.53%	-9.53%	-57.13%
VaR 95 \ 99				-21.0% \ -28.8%		-29.7% \ -59.4%
CVaR 95 \ 99				-27.7% \ -38.4%		-49.5% \ -87.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	99.92%
CAD-CASH	CAD-CASH	CA	CAD	98.81%
USD-CASH	USD-CASH	US	USD	-98.73%

DISCLAIMER

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