

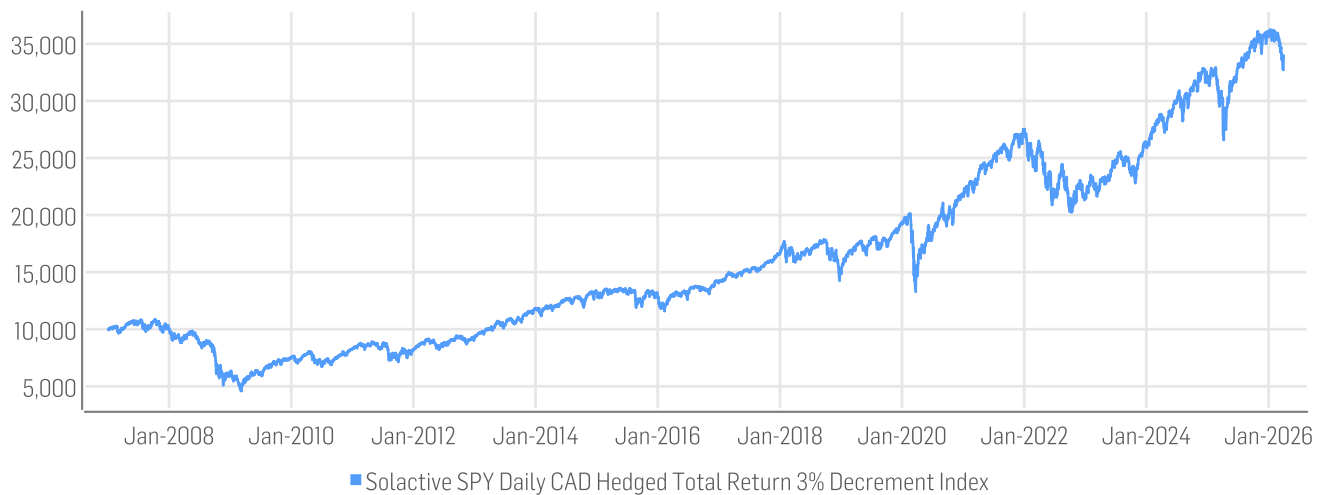
FACTSHEET - AS OF 02-Apr-2026

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



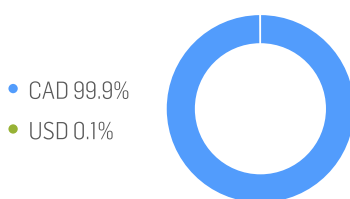
CHARACTERISTICS

ISIN / WKN	DE000SLOPT53 / SLOPT5	Base Value / Base Date	10000 Points / 3.1.2007
Bloomberg / Reuters	SSPYDHC3 Index / .SSPYDHC3	Last Price	33944.15
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		

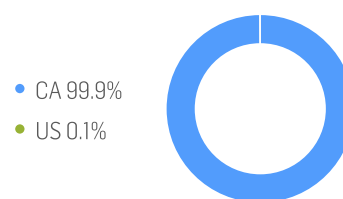
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.71%	-4.82%	-3.72%	25.67%	-4.67%	239.44%
Performance (p.a.)						6.56%
Volatility (p.a.)	17.80%	14.15%	13.50%	17.17%	14.10%	19.77%
High	35496.41	36245.45	36245.45	36245.45	36245.45	36245.45
Low	32722.71	32722.71	32722.71	26585.25	32722.71	4586.65
Max. Drawdown	-7.81%	-9.72%	-9.72%	-9.72%	-9.72%	-57.74%
VaR 95 \ 99				-24.6% \ -38.9%		-29.8% \ -59.5%
CVaR 95 \ 99				-34.1% \ -57.0%		-49.6% \ -87.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	100.27%
CAD-CASH	CAD-CASH	CA	CAD	99.91%
USD-CASH	USD-CASH	US	USD	-100.18%

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