

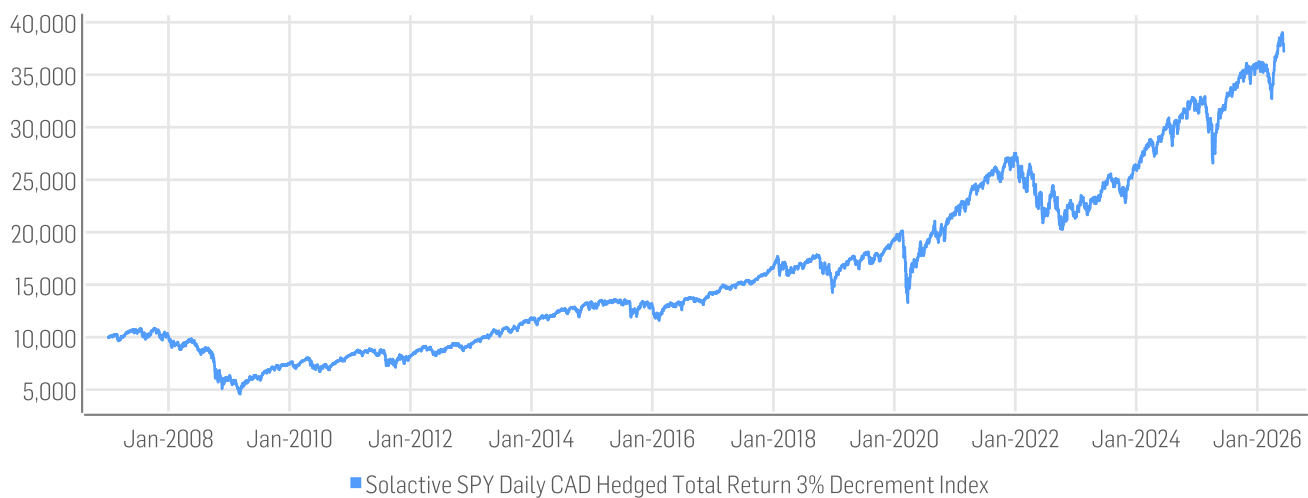
FACTSHEET - AS OF 10-Jun-2026

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



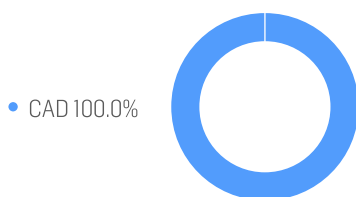
CHARACTERISTICS

ISIN / WKN	DE000SLOPT53 / SLOPT5	Base Value / Base Date	10000 Points / 3.1.2007
Bloomberg / Reuters	SSPYDHC3 Index / .SSPYDHC3	Last Price	37218.62
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		

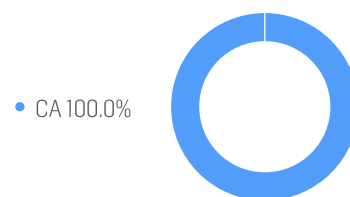
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.24%	7.96%	4.61%	17.28%	4.53%	272.19%
Performance (p.a.)						7.00%
Volatility (p.a.)	13.42%	15.24%	13.49%	12.20%	13.81%	19.72%
High	39012.05	39012.05	39012.05	39012.05	39012.05	39012.05
Low	37218.62	32722.71	32722.71	31653.65	32722.71	4586.65
Max. Drawdown	-4.60%	-5.69%	-9.72%	-9.72%	-9.72%	-57.74%
VaR 95 \ 99				-22.6% \ -33.2%		-29.7% \ -59.5%
CVaR 95 \ 99				-29.3% \ -42.8%		-49.4% \ -87.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
CAD-CASH	CAD-CASH	CA	CAD	101.61%
SPDR S&P 500 ETF	SPY UP Equity	US	USD	99.99%
USD-CASH	USD-CASH	US	USD	-101.60%

DISCLAIMER

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