

FACTSHEET - AS OF 22-May-2026

Solactive United States Large Cap 500 Hedged to CAD 2% AR Index

DESCRIPTION

Solactive United States Large Cap 500 Hedged to CAD 2% AR Index aims to track the performance of the Solactive United States Large Cap 500 Hedged to CAD GTR Index adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTWL5 / SLOTWL	Base Value / Base Date	197.25 Points / 31.12.1997
Bloomberg / Reuters	SOLUSHC2 Index / .SOLUSHC2	Last Price	1127.58
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.12.1997
Index Members	1		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.54%	7.12%	11.35%	22.55%	7.74%	471.65%
Performance (p.a.)						6.33%
Volatility (p.a.)	10.22%	14.71%	12.70%	11.86%	13.51%	19.47%
High	1131.98	1131.98	1131.98	1131.98	1131.98	1131.98
Low	1074.41	962.13	962.13	914.94	962.13	122.79
Max. Drawdown	-1.99%	-9.05%	-9.72%	-9.72%	-9.72%	-59.76%
VaR 95 \ 99				-20.4% \ -29.5%		-29.5% \ -55.2%
CVaR 95 \ 99				-27.4% \ -38.5%		-47.6% \ -82.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-May-2026

Company	Ticker	Country	Currency	Index Weight (%)
SPDR S&P 500 ETF	SPY UP Equity	US	USD	100.00%

DISCLAIMER

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