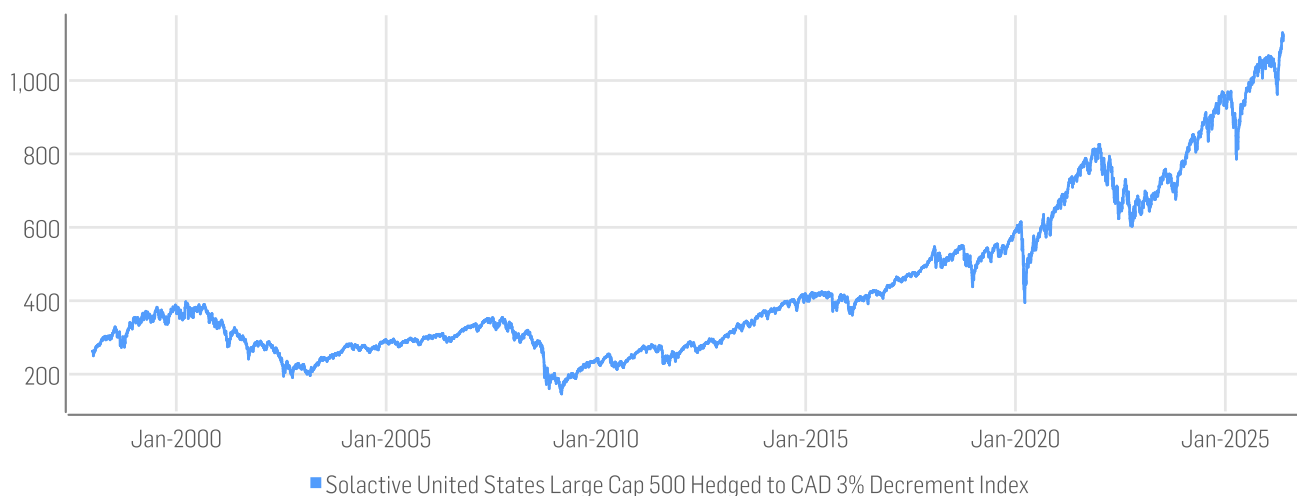


## Solactive United States Large Cap 500 Hedged to CAD 3% Decrement Index

### DESCRIPTION

Solactive United States Large Cap 500 Hedged to CAD 3% Decrement 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 3% per annum

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOTWM3 / SLOTWM	Base Value / Base Date	262.65 Points / 31.12.1997
Bloomberg / Reuters	SOLUSHC3 Index / .SOLUSHC3	Last Price	1125.71
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		

FACTSHEET - AS OF 22-May-2026  
 Solactive United States Large Cap 500 Hedged to CAD 3% Decrement Index

**STATISTICS**

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.46%	6.86%	10.79%	21.33%	7.31%	328.60%
Performance (p.a.)						5.26%
Volatility (p.a.)	10.22%	14.70%	12.69%	11.86%	13.50%	19.47%
High	1130.35	1130.35	1130.35	1130.35	1130.35	1130.35
Low	1073.49	961.95	961.95	922.56	961.95	145.95
Max. Drawdown	-2.00%	-9.13%	-9.91%	-9.91%	-9.91%	-63.26%
VaR 95 \ 99				-20.4% \ -29.6%		-29.6% \ -55.3%
CVaR 95 \ 99				-27.5% \ -38.6%		-47.6% \ -82.5%

**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%

FACTSHEET - AS OF 22-May-2026  
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