

# 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	DE000SL0TWM3 / SL0TWM	Base Value / Base Date	262.65 Points / 31.12.1997
Bloomberg / Reuters	SOLUSHC3 Index / .SOLUSHC3	Last Price	1082.41
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 27-Apr-2026  
 Solactive United States Large Cap 500 Hedged to CAD 3% Decrement Index

**STATISTICS**

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	12.07%	1.56%	2.93%	21.27%	3.20%	312.14%
Performance (p.a.)						5.13%
Volatility (p.a.)	14.53%	15.14%	13.31%	12.30%	14.13%	19.49%
High	1082.41	1082.41	1082.41	1082.41	1082.41	1082.41
Low	961.95	961.95	961.95	879.71	961.95	145.95
Max. Drawdown	-0.90%	-9.74%	-9.91%	-9.91%	-9.91%	-63.26%
VaR 95 \ 99				-21.1% \ -29.6%		-29.7% \ -55.6%
CVaR 95 \ 99				-28.1% \ -38.6%		-47.7% \ -82.9%

**COMPOSITION BY CURRENCIES**



**COMPOSITION BY COUNTRIES**



**TOP COMPONENTS AS OF 27-Apr-2026**

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

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DISCLAIMER

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The index is launched on 31-Dec-1997. All information, including index levels, provided for any date or time period prior to the launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same or fundamentally the same methodology that was in effect when the index was launched. A back-test calculation means that no actual investment which allowed a tracking of the performance of the Index was possible at any time during the period of the back-test calculation and that as a result any comparison is purely hypothetical. The methodology and the model used for the calculation and back-test calculation of the Index were developed with the advantage of hindsight. In reality, it is not possible to invest with the advantage of hindsight and therefore this performance comparison is purely theoretical.

Past performance should not be considered as indication or guarantee of any future results. Charts and graphs are provided for illustrative purposes.

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