

Solactive United States Large Cap 500 Hedged to CAD 4.5% Decrement Index

DESCRIPTION

Solactive United States Large Cap 500 Hedged to CAD 4.5% 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 4% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOTWNI / SLOTWN	Base Value / Base Date	403.57 Points / 31.12.1997
Bloomberg / Reuters	SOUSHC45 Index / .SOUSHC45	Last Price	1112.93
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 12-Jun-2026
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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.55%	10.24%	5.72%	17.65%	5.73%	175.77%
Performance (p.a.)						3.63%
Volatility (p.a.)	14.86%	15.30%	13.43%	12.12%	13.85%	19.47%
High	1141.80	1141.80	1141.80	1141.80	1141.80	1141.80
Low	1088.60	961.66	961.66	943.26	961.66	189.14
Max. Drawdown	-4.66%	-5.90%	-10.20%	-10.20%	-10.20%	-67.95%
VaR 95 \ 99				-22.7% \ -33.2%		-29.8% \ -55.3%
CVaR 95 \ 99				-29.6% \ -43.2%		-47.7% \ -82.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 12-Jun-2026

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

DISCLAIMER

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