

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	1122.90
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
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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	4.33%	6.45%	9.95%	19.52%	6.68%	178.24%
Performance (p.a.)						3.67%
Volatility (p.a.)	10.24%	14.70%	12.69%	11.85%	13.50%	19.47%
High	1127.91	1127.91	1127.91	1127.91	1127.91	1127.91
Low	1072.11	961.66	961.66	934.11	961.66	189.14
Max. Drawdown	-2.02%	-9.25%	-10.20%	-10.20%	-10.20%	-67.95%
VaR 95 \ 99				-20.5% \ -29.6%		-29.8% \ -55.3%
CVaR 95 \ 99				-27.6% \ -38.6%		-47.7% \ -82.6%

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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