

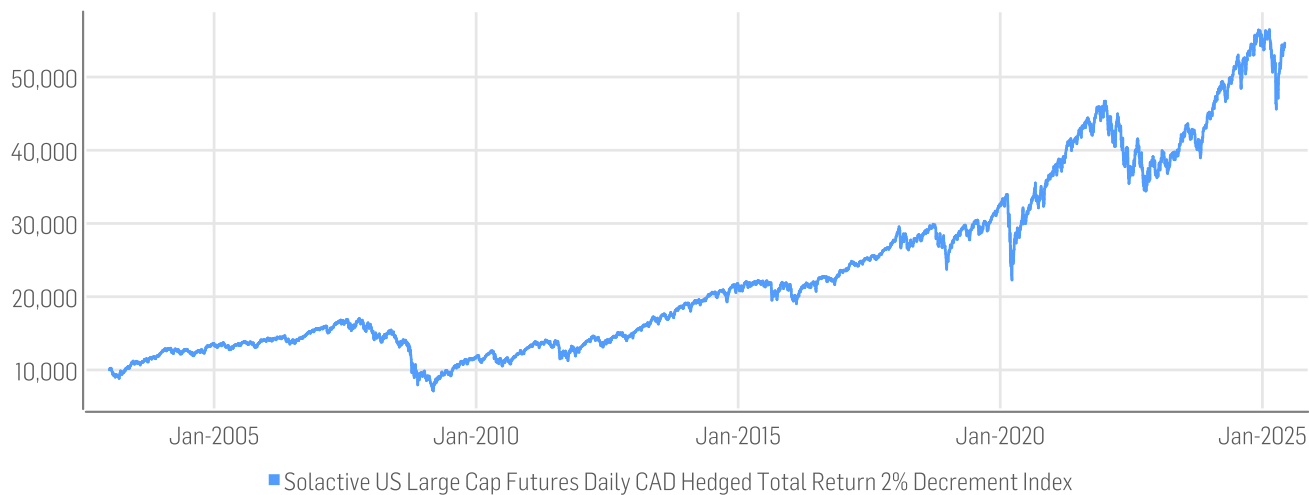
FACTSHEET - AS OF 06-Jun-2025

Solactive US Large Cap Futures Daily CAD Hedged Total Return 2% Decrement Index

DESCRIPTION

Solactive US Large Cap Futures Daily CAD Hedged Total Return 2% Decrement Index aims to track the performance of the Solactive US Large Cap Futures Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 2% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0LGL5 / SL0LGL	Base Value / Base Date	10000.0 Points / 02.01.2003
Bloomberg / Reuters	SOESDHC2 Index / .SOESDHC2	Last Price	54652.56
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 16:58 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.01.2003
Index Members	3		

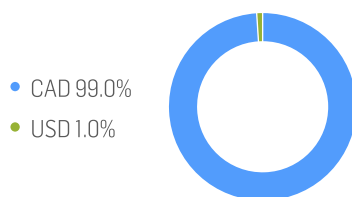
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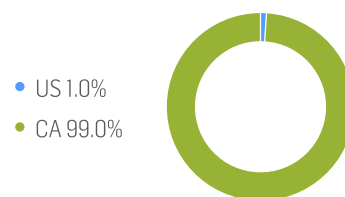
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.39%	3.24%	-3.13%	8.46%	0.62%	446.53%
Performance (p.a.)						7.87%
Volatility (p.a.)	15.55%	31.01%	24.46%	19.64%	25.36%	18.91%
High	54652.56	54652.56	56472.22	56472.22	56472.22	56472.22
Low	51369.52	45616.88	45616.88	45616.88	45616.88	7119.42
Max. Drawdown	-2.74%	-13.83%	-19.22%	-19.22%	-19.22%	-58.14%
VaR 95 \ 99				-30.4% \ -55.0%		-27.7% \ -55.0%
CVaR 95 \ 99				-48.3% \ -88.2%		-46.8% \ -83.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
E-MINI SPX FUTURE JUN 25	ESM25 Index	US	USD	100.22%
CAD-CASH	CAD-CASH	CA	CAD	98.99%
USD-CASH	USD-CASH	US	USD	-99.20%

DISCLAIMER

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