

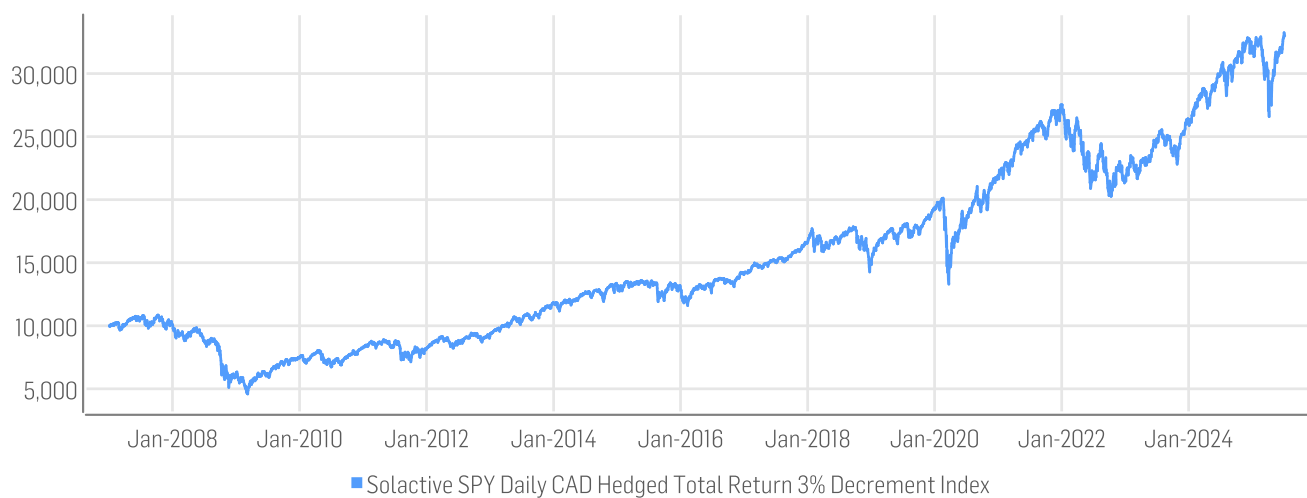
FACTSHEET - AS OF 07-Jul-2025

Solactive SPY Daily CAD Hedged Total Return 3% Decrement Index

DESCRIPTION

Solactive SPY Daily CAD Hedged Total Return 3% Decrement Index aims to track the performance of the Solactive SPY Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 3% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOPT53 / SLOPT5	Base Value / Base Date	10000.0 Points / 01.03.2007
Bloomberg / Reuters	SSPYDHC3 Index / .SSPYDHC3	Last Price	32982.81
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.03.2007
Index Members	3		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.47%	24.06%	3.62%	7.64%	4.12%	234.03%
Performance (p.a.)						6.79%
Volatility (p.a.)	10.16%	27.34%	25.30%	20.54%	24.93%	20.07%
High	33248.82	33248.82	33248.82	33248.82	33248.82	33248.82
Low	31653.65	26585.25	26585.25	26585.25	26585.25	4586.65
Max. Drawdown	-1.38%	-6.42%	-19.25%	-19.25%	-19.25%	-57.74%
VaR 95 \ 99				-30.0% \ -70.3%		-30.7% \ -59.6%
CVaR 95 \ 99				-49.6% \ -88.1%		-50.4% \ -88.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
CAD-CASH	CAD-CASH	CA	CAD	100.77%
SPDR S&P 500 ETF	SPY UP Equity	US	USD	100.49%
USD-CASH	USD-CASH	US	USD	-101.27%

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