

FACTSHEET - AS OF 15-Jul-2025

Solactive XLE Daily CAD Hedged Total Return 4% Decrement Index

DESCRIPTION

Solactive XLE Daily CAD Hedged Total Return 4% Decrement Index aims to track the performance of the Solactive XLE Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 4% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

| | | | |
|---------------------|----------------------------|------------------------|--|
| ISIN / WKN | DE000SLOPT79 / SLOPT7 | Base Value / Base Date | 10000.0 Points / 01.03.2007 |
| Bloomberg / Reuters | SXLEDHC4 Index / .SXLEDHC4 | Last Price | 10859.29 |
| 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 01.03.2007 |
| Index Members | 3 | | |

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STATISTICS

| CAD | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|----------|----------|----------|------------------|----------|------------------|
| Performance | -1.09% | 8.41% | -7.82% | -7.75% | 0.12% | 8.94% |
| Performance (p.a.) | | | | | | 0.47% |
| Volatility (p.a.) | 19.86% | 20.90% | 31.02% | 25.93% | 30.23% | 30.68% |
| High | 11147.84 | 11147.84 | 11869.45 | 12285.78 | 11869.45 | 15129.26 |
| Low | 10601.31 | 9968.21 | 9611.05 | 9611.05 | 9611.05 | 3094.75 |
| Max. Drawdown | -4.29% | -5.18% | -19.03% | -21.77% | -19.03% | -79.54% |
| VaR 95 \ 99 | | | | -41.8% \ -105.9% | | -45.5% \ -86.1% |
| CVaR 95 \ 99 | | | | -67.2% \ -141.5% | | -74.5% \ -135.6% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 15-Jul-2025

| Company | Ticker | Country | Currency | Index Weight (%) |
|--------------------------------|---------------|---------|----------|------------------|
| CAD-CASH | CAD-CASH | CA | CAD | 101.47% |
| ENERGY SELECT SECTOR SPDR FUND | XLE UP Equity | US | USD | 100.27% |
| USD-CASH | USD-CASH | US | USD | -101.74% |

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