

FACTSHEET - AS OF 14-Oct-2025

Solactive EFA Daily CAD Hedged 38 AR Index

DESCRIPTION

Solactive EFA Daily CAD Hedged 38 AR Index aims to track the performance of the Solactive EFA Daily CAD Hedged Total Return Index adjusted for a synthetic dividend of 38 index points per annum

HISTORICAL PERFORMANCE



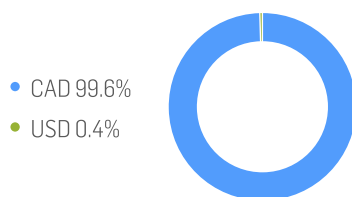
CHARACTERISTICS

ISIN / WKN	SLORGL	Base Value / Base Date	1211.61 Points / 01.03.2007
Bloomberg / Reuters	SEFADH38 Index / .SEFADH38	Last Price	1002.01
Index Calculator	Solactive AG	Dividends	38 AR Points
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		

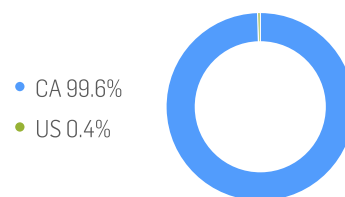
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.04%	4.22%	13.89%	10.92%	19.96%	-16.60%
Performance (p.a.)						-0.97%
Volatility (p.a.)	10.96%	12.08%	11.95%	16.84%	17.73%	22.08%
High	1023.63	1023.63	1023.63	1023.63	1023.63	1369.95
Low	988.94	947.18	874.45	792.57	792.57	491.85
Max. Drawdown	-3.27%	-4.78%	-4.78%	-14.38%	-14.38%	-64.10%
VaR 95 \ 99				-21.8% \ -39.6%		-33.0% \ -67.4%
CVaR 95 \ 99				-37.5% \ -74.9%		-55.1% \ -101.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 14-Oct-2025

Company	Ticker	Country	Currency	Index Weight (%)
ISHARES MSCI EAFE ETF	EFA UP Equity	US	USD	100.10%
CAD-CASH	CAD-CASH	CA	CAD	99.55%
USD-CASH	USD-CASH	US	USD	-99.65%

DISCLAIMER

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