

# FACTSHEET - AS OF 06-Apr-2026

## Solactive Canada Large Cap 3d Rolling Futures ER Index

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	DE000SLOE3Q9 / SLOE3Q	Base Value / Base Date	100.0 Points / 02.01.2008
Bloomberg / Reuters	SOSXFFER Index / .SOSXFFER	Last Price	302.34
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Excess Return	Calculation	08:00 to 16:50 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.01.2008
Index Members	1		

## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.77%	1.63%	7.39%	35.90%	3.57%	202.34%
Performance (p.a.)						6.25%
Volatility (p.a.)	17.30%	15.62%	14.06%	11.81%	15.43%	18.49%
High	302.34	311.27	311.27	311.27	311.27	311.27
Low	286.92	286.92	275.80	222.48	286.92	55.41
Max. Drawdown	-4.89%	-7.82%	-7.82%	-7.82%	-7.82%	-49.81%
VaR 95 \ 99				-19.3% \ -28.5%		-26.4% \ -52.3%
CVaR 95 \ 99				-27.4% \ -37.8%		-45.8% \ -87.8%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TSX 60 FUTURE JUN 26	PTM6 Index	CA	CAD	100.00%

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