

FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Large Cap 3d Rolling Futures TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE3T3 / SLOE3T	Base Value / Base Date	100.0 Points / 02.01.2008
Bloomberg / Reuters	SOSXFFTR Index / .SOSXFFTR	Last Price	403.70
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	08:00 to 16:50 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.01.2008
Index Members	2		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.13%	3.31%	9.41%	39.60%	4.38%	303.70%
Performance (p.a.)						7.94%
Volatility (p.a.)	16.89%	15.62%	14.07%	11.59%	15.33%	18.49%
High	403.70	413.99	413.99	413.99	413.99	413.99
Low	382.05	382.05	363.48	292.59	382.05	57.26
Max. Drawdown	-4.83%	-7.72%	-7.72%	-7.72%	-7.72%	-48.98%
VaR 95 \ 99				-19.2% \ -28.4%		-26.2% \ -52.3%
CVaR 95 \ 99				-27.3% \ -37.6%		-45.7% \ -87.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TSX 60 FUTURE JUN 26	PTM6 Index	CA	CAD	99.99%
CAD-CASH	CAD-CASH	CA	CAD	0.01%

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