

FACTSHEET - AS OF 07-Apr-2026

Solactive Canada Large Cap 3d Rolling Futures AR Index

DESCRIPTION

Solactive Canada Large Cap 3d Rolling Futures AR Index aims to track the performance of the Solactive Canada Large Cap 3d Rolling Futures TR Index adjusted for a synthetic dividend of 3% per annum

HISTORICAL PERFORMANCE



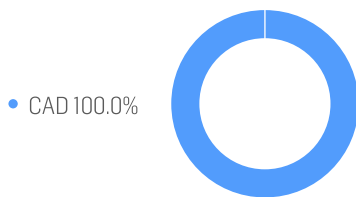
CHARACTERISTICS

ISIN / WKN	DE000SLOE3W7 / SLOE3W	Base Value / Base Date	100 Points / 2.1.2008
Bloomberg / Reuters	SOSXFFAR Index / .SOSXFFAR	Last Price	233.34
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Adjusted Return	Calculation	08:00 to 16:52 (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	0.87%	2.56%	7.81%	35.52%	3.55%	133.34%
Performance (p.a.)						4.75%
Volatility (p.a.)	16.85%	15.60%	14.05%	11.57%	15.31%	18.49%
High	233.34	239.99	239.99	239.99	239.99	239.99
Low	221.15	221.15	213.18	174.16	221.15	55.26
Max. Drawdown	-4.91%	-7.85%	-7.85%	-7.85%	-7.85%	-50.08%
VaR 95 \ 99				-19.3% \ -28.5%		-26.4% \ -52.8%
CVaR 95 \ 99				-27.4% \ -37.8%		-45.9% \ -87.9%

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	100.00%
CAD-CASH	CAD-CASH	CA	CAD	-0.00%

DISCLAIMER

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