

FACTSHEET - AS OF 07-Apr-2026

Solactive SLF AR 3.36 Index

DESCRIPTION

Solactive SLF AR 3.36 Index aims to track the performance of the Solactive SLF GTR Index adjusted for a synthetic dividend of 3.36 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOEL2	Base Value / Base Date	41.88 Points / 22.8.2013
Bloomberg / Reuters	SOSLF336 Index / .SOSLF336	Last Price	88.82
Index Calculator	Solactive AG	Dividends	3.36 AR Points
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 08.22.2013
Index Members	2		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.46%	2.21%	4.33%	15.71%	3.75%	112.08%
Performance (p.a.)						6.14%
Volatility (p.a.)	15.39%	21.25%	19.10%	18.76%	20.83%	20.37%
High	88.82	93.56	93.56	93.56	93.56	93.56
Low	85.54	85.17	80.74	77.39	85.17	37.42
Max. Drawdown	-3.25%	-8.57%	-8.57%	-14.39%	-8.57%	-46.24%
VaR 95 \ 99				-26.2% \ -48.5%		-28.8% \ -57.1%
CVaR 95 \ 99				-45.8% \ -99.4%		-48.1% \ -91.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
SUN LIFE FINANCIAL INC	SLF CT Equity	CA	CAD	100.00%

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