

FACTSHEET - AS OF 06-Apr-2026

Solactive Canada Large Cap 3d Rolling Futures AR 4% Index

DESCRIPTION

Solactive Canada Large Cap 3d Rolling Futures AR 4% Index aims to track the performance of the Solactive Canada Large Cap 3d Rolling Futures TR Index adjusted for a synthetic dividend of 4% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOGVNO / SLOGVN	Base Value / Base Date	100 Points / 2.1.2008
Bloomberg / Reuters	SOLSXFF4 Index / .SOLSXFF4	Last Price	192.09
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:52 PM (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 01.02.2008
Index Members	2		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	0.61%	1.19%	6.49%	33.90%	3.09%	92.09%
Performance (p.a.)						3.64%
Volatility (p.a.)	17.27%	15.60%	14.04%	11.80%	15.41%	18.49%
High	192.09	198.11	198.11	198.11	198.11	198.11
Low	182.44	182.44	176.56	143.46	182.44	54.57
Max. Drawdown	-4.94%	-7.91%	-7.91%	-7.91%	-7.91%	-50.46%
VaR 95 \ 99				-19.3% \ -28.6%		-26.4% \ -52.9%
CVaR 95 \ 99				-27.5% \ -37.8%		-46.0% \ -88.0%

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	100.02%

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