

FACTSHEET - AS OF 07-Apr-2026

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

DESCRIPTION

Solactive Canada Large Cap 3d Rolling Futures AR 3% 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	DE000SLOST84 / SLOST8	Base Value / Base Date	100.0 Points / 02.01.2008
Bloomberg / Reuters	SOLSXFF3 Index / .SOLSXFF3	Last Price	231.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	08:00 AM to 04:53 PM (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%	2.55%	7.79%	35.47%	3.54%	131.57%
Performance (p.a.)						4.71%
Volatility (p.a.)	16.86%	15.60%	14.06%	11.58%	15.31%	18.49%
High	231.57	238.18	238.18	238.18	238.18	238.18
Low	219.47	219.47	211.60	172.90	219.47	55.23
Max. Drawdown	-4.91%	-7.86%	-7.86%	-7.86%	-7.86%	-50.09%
VaR 95 \ 99				-19.2% \ -28.5%		-26.4% \ -52.7%
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%

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