

FACTSHEET - AS OF 19-Jun-2026

Solactive FTS AR 2.36 Index

DESCRIPTION

Solactive FTS AR 2.36 Index aims to track the performance of the Solactive FTS GTR Index adjusted for a synthetic dividend of 2.36 index points per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0LQU5 / SL0LQU	Base Value / Base Date	34.59 Points / 22.8.2013
Bloomberg / Reuters	SOFTS236 Index / .SOFTS236	Last Price	78.94
Index Calculator	Solactive AG	Dividends	2.36 AR Points
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 2013.08.22
Index Members	2		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.81%	4.68%	13.00%	21.95%	11.31%	128.22%
Performance (p.a.)						6.65%
Volatility (p.a.)	14.33%	14.37%	14.65%	13.13%	14.88%	17.19%
High	80.02	80.02	80.02	80.02	80.02	80.02
Low	75.21	75.21	69.99	63.52	69.99	33.34
Max. Drawdown	-4.25%	-5.12%	-5.81%	-6.34%	-5.81%	-28.52%
VaR 95 \ 99				-20.0% \ -32.7%		-23.4% \ -44.3%
CVaR 95 \ 99				-28.2% \ -35.9%		-39.5% \ -76.6%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-2026

Company	Ticker	Country	Currency	Index Weight (%)
FORTIS INC	FTS CT Equity	CA	CAD	100.00%
CAD-CASH	CAD-CASH	CA	CAD	0.00%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main | E-Mail: indexing@solactive.com

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