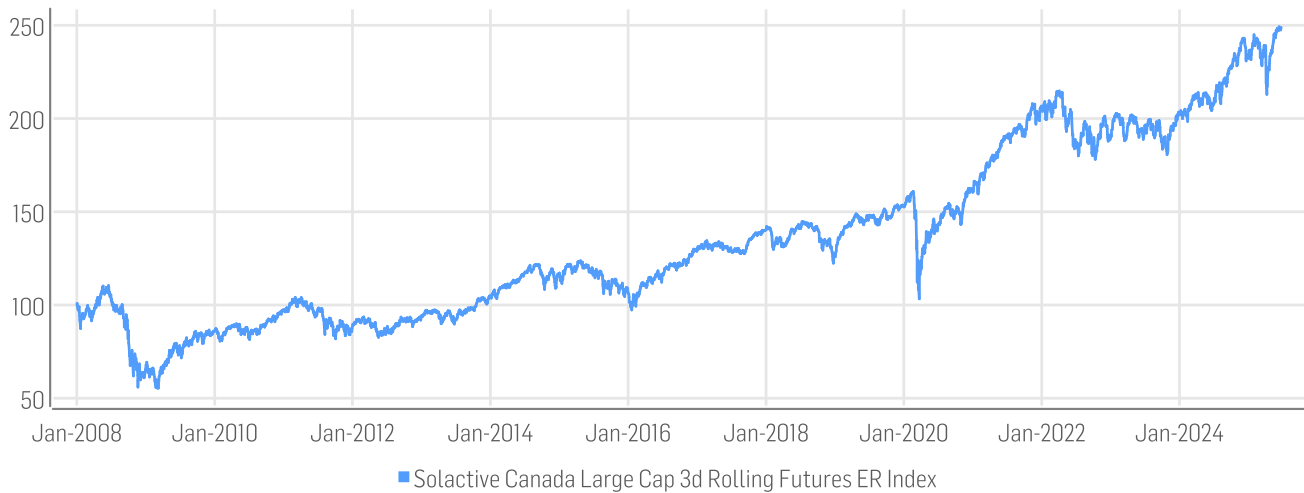


FACTSHEET - AS OF 23-Jun-2025

Solactive Canada Large Cap 3d Rolling Futures ER Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE3Q9 / SLOE3Q	Base Value / Base Date	100.0 Points / 02.01.2008
Bloomberg / Reuters	SOSXFFER Index / .SOSXFFER	Last Price	248.88
Index Calculator	Solactive AG	Dividends	Not Reinvested
Index Type	Excess Return	Calculation	08:00 to 16:50 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.01.2008
Index Members	1		

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Solactive Canada Large Cap 3d Rolling Futures ER Index

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.31%	4.01%	6.14%	20.00%	6.65%	148.88%
Performance (p.a.)						5.36%
Volatility (p.a.)	6.39%	20.30%	17.21%	14.34%	17.31%	18.72%
High	249.22	249.22	249.22	249.22	249.22	249.22
Low	245.14	212.93	212.93	207.40	212.93	55.41
Max. Drawdown	-0.69%	-11.02%	-13.08%	-13.08%	-13.08%	-49.81%
VaR 95 \ 99				-22.3% \ -47.6%		-26.6% \ -53.9%
CVaR 95 \ 99				-36.3% \ -68.3%		-46.6% \ -89.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 23-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
TSX 60 FUTURE SEP 25	PTU5 Index	CA	CAD	100.00%

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