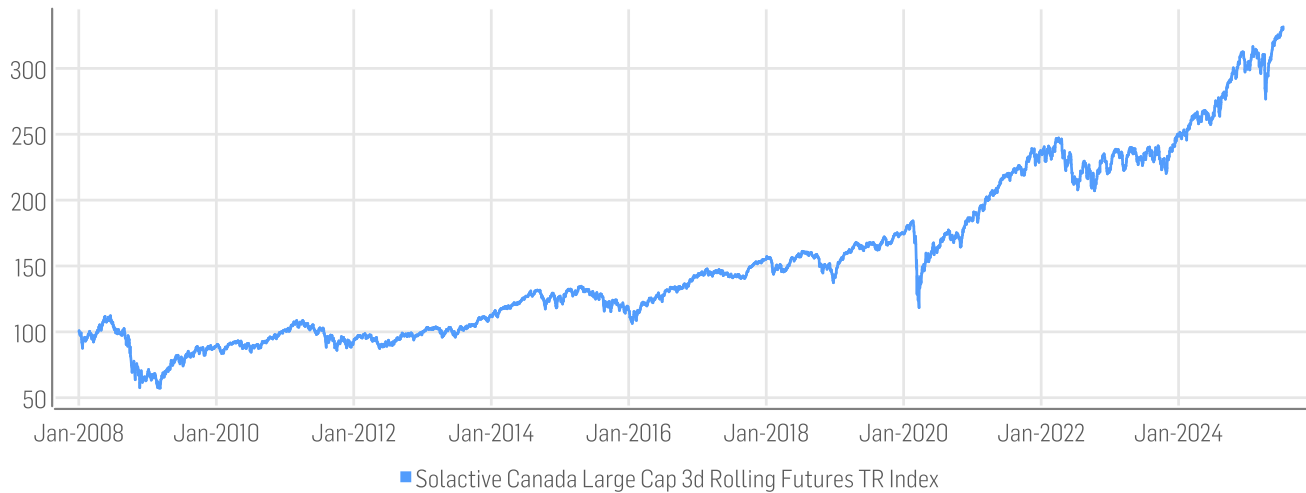


FACTSHEET - AS OF 10-Jul-2025

Solactive Canada Large Cap 3d Rolling Futures TR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOE3T3 / SLOE3T	Base Value / Base Date	100.0 Points / 02.01.2008
Bloomberg / Reuters	SOSXFFTR Index / .SOSXFFTR	Last Price	331.61
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	08:00 to 16:50 (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 02.01.2008
Index Members	2		

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Solactive Canada Large Cap 3d Rolling Futures TR Index

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	2.54%	14.67%	10.20%	21.71%	10.25%	231.61%
Performance (p.a.)						7.08%
Volatility (p.a.)	6.27%	8.93%	16.94%	14.17%	16.64%	18.69%
High	331.61	331.61	331.61	331.61	331.61	331.61
Low	323.41	289.19	276.71	263.65	276.71	57.26
Max. Drawdown	-0.74%	-0.98%	-12.60%	-12.60%	-12.60%	-48.98%
VaR 95 \ 99				-22.2% \ -47.5%		-26.3% \ -53.7%
CVaR 95 \ 99				-36.1% \ -68.1%		-46.4% \ -89.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
TSX 60 FUTURE SEP 25	PTU5 Index	CA	CAD	99.99%
CAD-CASH	CAD-CASH	CA	CAD	0.01%

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