

# FACTSHEET - AS OF 20-May-2025

## 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 / 2013.08.22
Bloomberg / Reuters	SOFTS236 Index / .SOFTS236	Last Price	66.42
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	0.32%	6.39%	6.27%	21.87%	12.06%	92.02%
Performance (p.a.)						5.71%
Volatility (p.a.)	17.54%	16.80%	16.06%	14.75%	16.98%	17.54%
High	68.13	68.13	68.13	68.13	68.13	68.13
Low	64.22	61.97	57.70	52.11	57.70	33.34
Max. Drawdown	-5.74%	-6.00%	-8.49%	-8.49%	-6.00%	-28.52%
VaR 95 \ 99				-21.7% \ -33.9%		-23.5% \ -45.7%
CVaR 95 \ 99				-28.3% \ -36.2%		-40.5% \ -79.8%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 20-May-2025

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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