

# FACTSHEET - AS OF 05-Feb-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	223.22
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		

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## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.05%	5.17%	12.23%	19.80%	-0.19%	123.22%
Performance (p.a.)						4.54%
Volatility (p.a.)	13.59%	12.08%	11.08%	14.39%	13.33%	18.51%
High	231.36	231.36	231.36	231.36	231.36	231.36
Low	222.41	212.25	199.18	163.60	222.41	55.23
Max. Drawdown	-3.87%	-3.87%	-3.87%	-12.45%	-3.87%	-50.09%
VaR 95 \ 99				-22.8% \ -47.6%		-26.2% \ -52.7%
CVaR 95 \ 99				-36.3% \ -68.3%		-46.0% \ -87.9%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 05-Feb-2026

Company	Ticker	Country	Currency	Index Weight (%)
TSX 60 FUTURE MAR 26	PTH6 Index	CA	CAD	100.00%
CAD-CASH	CAD-CASH	CA	CAD	-0.00%

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