

FACTSHEET - AS OF 19-Sep-2024

Solactive Multi-Sector Covered Call ETFs Index TR

DESCRIPTION

The Solactive Multi-Sector Covered Call ETFs Index TR intends to track the performance of 7 high dividend yield Canadian listed ETFs, with an overlay of call options and providing exposure to different industries. The index is monthly reviewed and rebalanced, at a minimum, semi-annually. The index is calculated as a total return index in CAD.

HISTORICAL PERFORMANCE



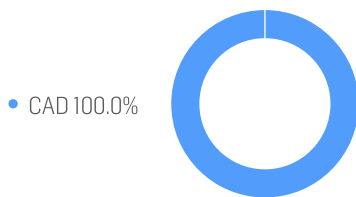
CHARACTERISTICS

ISIN / WKN	DE000SLODNP9 / SLODNP	Base Value / Base Date	1000 Points / 31.07.2015
Bloomberg / Reuters	SOLMSCCT Index/ .SOLMSCCT	Last Price	2428.88
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.07.2015
Index Members	7		

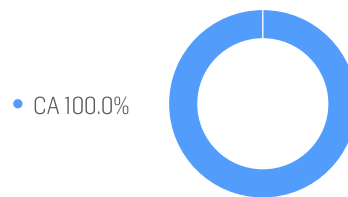
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.90%	8.76%	11.37%	23.56%	16.44%	142.89%
Performance (p.a.)						10.20%
Volatility (p.a.)	10.00%	10.77%	10.21%	10.32%	9.78%	15.25%
High	2428.88	2428.88	2428.88	2428.88	2428.88	2428.88
Low	2331.61	2233.18	2159.56	1877.68	2040.87	859.82
Max. Drawdown	-2.77%	-4.78%	-4.78%	-4.78%	-4.78%	-36.87%
VaR 95 \ 99				-17.8% \ -26.5%		-21.1% \ -40.7%
CVaR 95 \ 99				-22.4% \ -31.4%		-36.7% \ -73.7%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
BMO COVERED CALL CANADIAN BA	ZWB CT Equity	CA	CAD	14.85%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	14.58%
CI U.S. & CANADA LIFECO COVERED CALL ETF	FLI CT Equity	CA	CAD	14.52%
BMO COVERED CALL UTILITIES E	ZWU CT Equity	CA	CAD	14.47%
GLOBAL X GOLD PRODUCER EQUITY COVERED CALL ETF	GLCC CT Equity	CA	CAD	14.21%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	14.20%
CI FIRST ASSET ENERGY GIANTS	NXF CT Equity	CA	CAD	13.18%

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