

FACTSHEET - AS OF 26-Apr-2024

Solactive Multi-Sector Covered Call ETFs Index PR

DESCRIPTION

The Solactive Multi-Sector Covered Call ETFs Index PR 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 price return index in CAD.

HISTORICAL PERFORMANCE



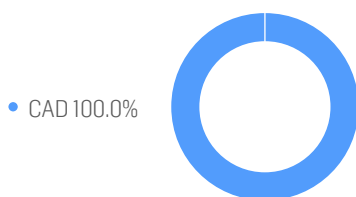
CHARACTERISTICS

ISIN / WKN	DE000SL0DNM6 / SL0DNM	Base Value / Base Date	1000 Points / 31.07.2015
Bloomberg / Reuters	/.SOLMSCCP	Last Price	1131.06
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

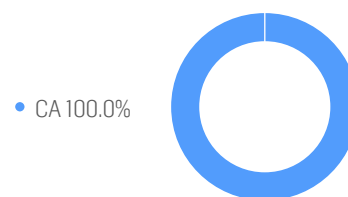
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.34%	2.71%	11.17%	3.53%	3.05%	13.11%
Performance (p.a.)						1.42%
Volatility (p.a.)	8.41%	9.03%	9.50%	10.01%	8.65%	15.44%
High	1152.39	1152.39	1152.39	1152.39	1152.39	1260.52
Low	1112.27	1068.46	1020.56	1009.96	1068.46	706.82
Max. Drawdown	-3.48%	-3.48%	-3.69%	-9.15%	-3.48%	-38.51%
VaR 95 \ 99				-18.0% \ -26.7%		-22.1% \ -41.8%
CVaR 95 \ 99				-22.8% \ -29.4%		-38.1% \ -76.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
HORIZONS GOLD PRODUCER EQUITY COVERED CALL ETF	GLCC CT Equity	CA	CAD	16.45%
CI FIRST ASSET ENERGY GIANTS	NXF CT Equity	CA	CAD	15.16%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	14.22%
BMO COVERED CALL CANADIAN BA	ZWB CT Equity	CA	CAD	13.97%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	13.64%
BMO COVERED CALL UTILITIES E	ZWU CT Equity	CA	CAD	13.34%
CI U.S. & CANADA LIFECO COVERED CALL ETF	FLI CT Equity	CA	CAD	13.21%

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