

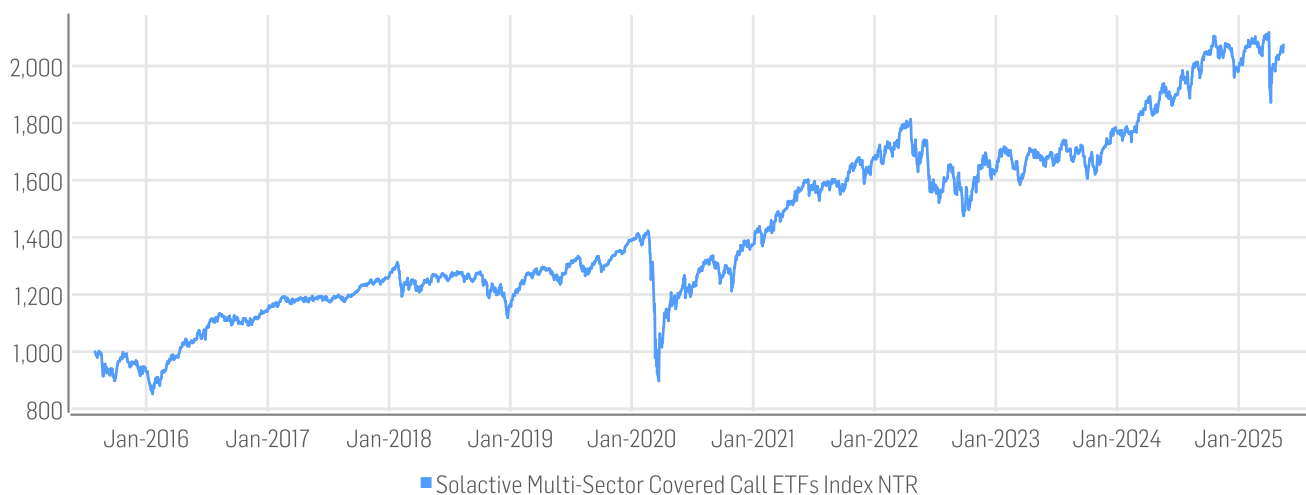
FACTSHEET - AS OF 16-May-2025

Solactive Multi-Sector Covered Call ETFs Index NTR

DESCRIPTION

The Solactive Multi-Sector Covered Call ETFs Index NTR 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 net total return index in CAD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

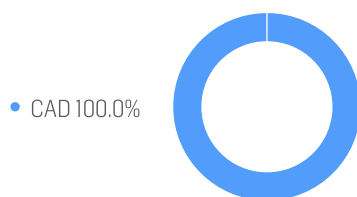
ISIN / WKN	DE000SLODNN4 / SLODNN	Base Value / Base Date	1000 Points / 31.07.2015
Bloomberg / Reuters	/ .SOLMSCCN	Last Price	2074.29
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 4:50 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.07.2015
Index Members	7		

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STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.66%	-0.25%	2.20%	6.99%	4.64%	107.43%
Performance (p.a.)						7.73%
Volatility (p.a.)	9.18%	22.50%	17.19%	13.95%	18.76%	15.24%
High	2074.29	2116.89	2116.89	2116.89	2116.89	2116.89
Low	1982.03	1872.47	1872.47	1861.57	1872.47	852.17
Max. Drawdown	-1.21%	-11.55%	-11.55%	-11.55%	-11.55%	-36.94%
VaR 95 \ 99				-19.2% \ -41.5%		-21.1% \ -41.5%
CVaR 95 \ 99				-34.1% \ -74.0%		-37.0% \ -73.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
GLOBAL X GOLD PRODUCER EQUITY COVERED CALL ETF	GLCC CT Equity	CA	CAD	15.98%
BMO COVERED CALL UTILITIES E	ZWU CT Equity	CA	CAD	15.05%
BMO COVERED CALL CANADIAN BA	ZWB CT Equity	CA	CAD	14.27%
CI U.S. & CANADA LIFECO COVERED CALL ETF	FLI CT Equity	CA	CAD	14.25%
CI FIRST ASSET ENERGY GIANTS	NXF CT Equity	CA	CAD	13.89%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	13.58%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	12.98%

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