

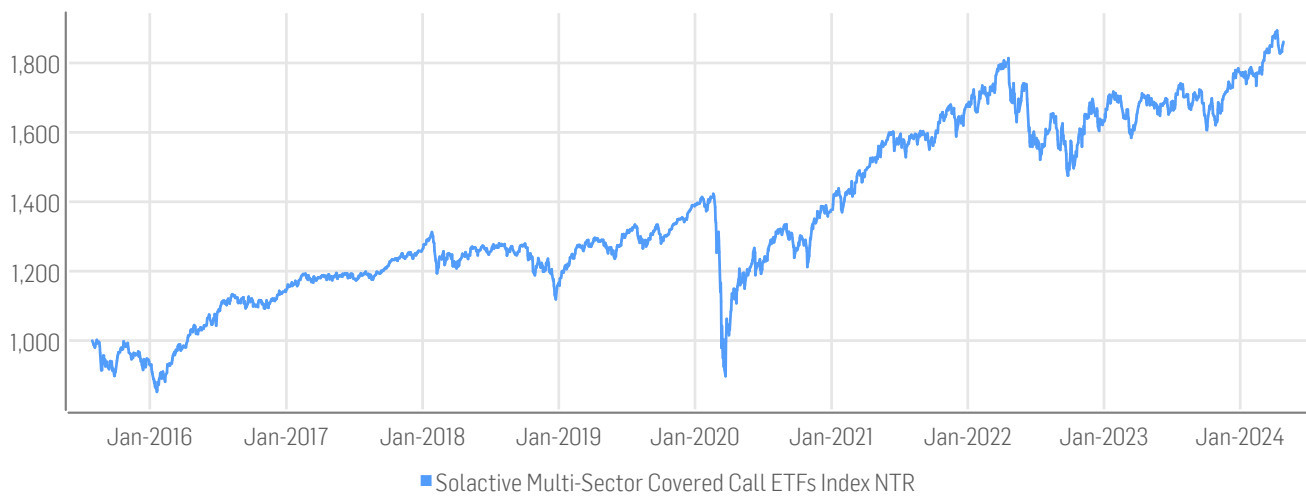
FACTSHEET - AS OF 26-Apr-2024

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



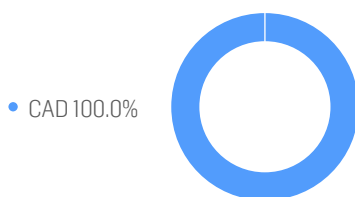
CHARACTERISTICS

ISIN / WKN	DE000SLODNN4 / SLODNN	Base Value / Base Date	1000 Points / 31.07.2015
Bloomberg / Reuters	/.SOLMSCCN	Last Price	1861.00
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		

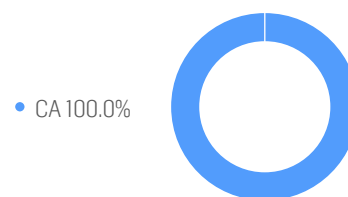
STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.19%	4.52%	14.82%	10.15%	4.86%	86.10%
Performance (p.a.)						7.37%
Volatility (p.a.)	8.85%	9.09%	9.37%	9.84%	8.71%	15.42%
High	1893.43	1893.43	1893.43	1893.43	1893.43	1893.43
Low	1827.59	1734.25	1630.27	1606.45	1734.25	852.17
Max. Drawdown	-3.48%	-3.48%	-3.48%	-7.71%	-3.48%	-36.94%
VaR 95 \ 99				-16.6% \ -26.5%		-21.6% \ -41.8%
CVaR 95 \ 99				-21.5% \ -29.4%		-37.5% \ -75.3%

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	16.49%
CI FIRST ASSET ENERGY GIANTS	NXF CT Equity	CA	CAD	15.22%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	14.17%
BMO COVERED CALL CANADIAN BA	ZWB CT Equity	CA	CAD	13.97%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	13.60%
BMO COVERED CALL UTILITIES E	ZWU CT Equity	CA	CAD	13.37%
CI U.S. & CANADA LIFECO COVERED CALL ETF	FLI CT Equity	CA	CAD	13.18%

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