

# FACTSHEET - AS OF 22-Aug-2025

## 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



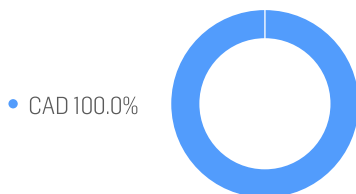
### CHARACTERISTICS

ISIN / WKN	DE000SLODNP9 / SLODNP	Base Value / Base Date	1000 Points / 31.07.2015
Bloomberg / Reuters	SOLMSCCT Index/ .SOLMSCCT	Last Price	2761.51
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		

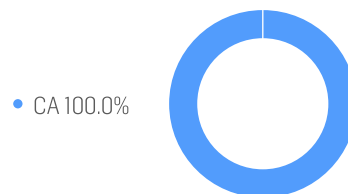
## STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.94%	10.56%	10.67%	15.63%	16.14%	176.15%
Performance (p.a.)						10.62%
Volatility (p.a.)	9.18%	7.34%	16.69%	13.42%	15.16%	15.11%
High	2761.51	2761.51	2761.51	2761.51	2761.51	2761.51
Low	2619.37	2515.89	2257.37	2257.37	2257.37	859.82
Max. Drawdown	-1.92%	-1.92%	-11.55%	-11.55%	-11.55%	-36.87%
VaR 95 \ 99				-15.6% \ -41.5%		-20.6% \ -40.7%
CVaR 95 \ 99				-32.7% \ -74.1%		-36.4% \ -72.4%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 22-Aug-2025

Company	Ticker	Country	Currency	Index Weight (%)
GLOBAL X GOLD PRODUCER EQUITY COVERED CALL ETF	GLCC CT Equity	CA	CAD	15.78%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	14.50%
CI U.S. & CANADA LIFECO COVERED CALL ETF	FLI CT Equity	CA	CAD	14.10%
BMO COVERED CALL CANADIAN BA	ZWB CT Equity	CA	CAD	14.08%
BMO COVERED CALL UTILITIES E	ZWU CT Equity	CA	CAD	13.97%
CI FIRST ASSET ENERGY GIANTS	NXF CT Equity	CA	CAD	13.94%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	13.64%

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