

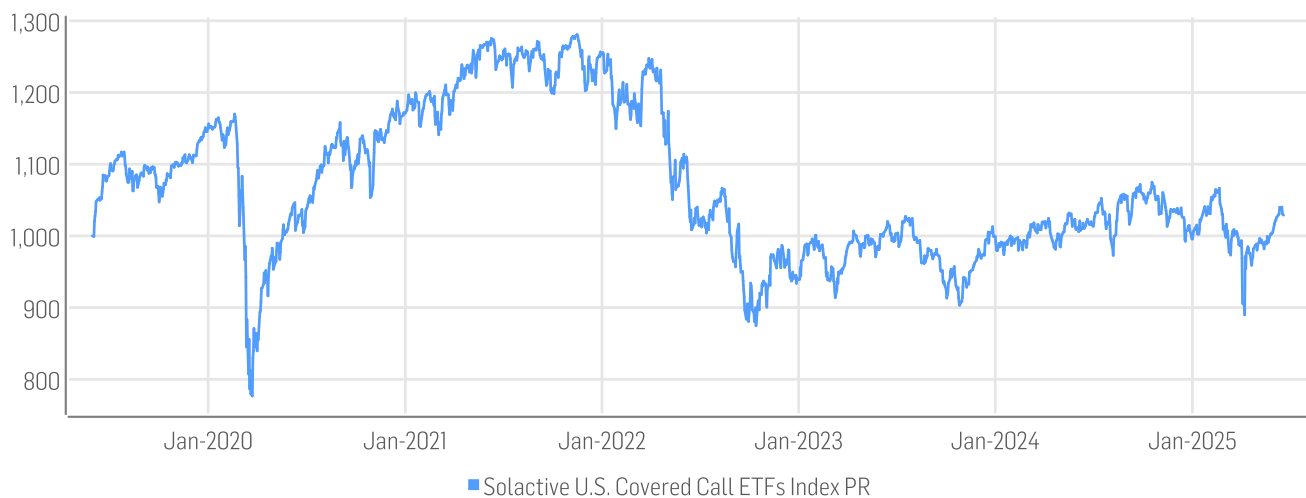
# FACTSHEET - AS OF 19-Jun-2025

## Solactive U.S. Covered Call ETFs Index PR

### DESCRIPTION

The Solactive U.S. Covered Call ETFs Index PR intends to track the performance of ETFs with holdings concentrated in the United States and with an overlay of covered call options. The index is calculated as a price return index in USD and is reconstituted semi-annually.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

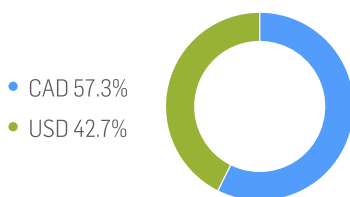
|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLOEWF9 / SLOEWF | Base Value / Base Date | 1000 Points / 31.05.2019                 |
| Bloomberg / Reuters | / .SOLUSCCP           | Last Price             | 1028.86                                  |
| Index Calculator    | Solactive AG          | Dividends              | Not included                             |
| Index Type          | Price Return          | Calculation            | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency      | USD                   | History                | Available daily back to 31.05.2019       |
| Index Members       | 7                     |                        |  |

## STATISTICS

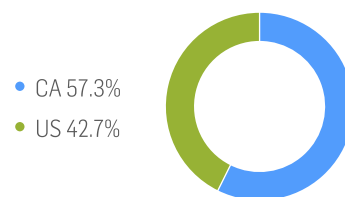
| USD                | 30D     | 90D     | 180D    | 360D            | YTD     | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance        | 2.96%   | 2.65%   | 2.21%   | 1.28%           | 3.33%   | 2.89%           |
| Performance (p.a.) |         |         |         |                 |         | 0.47%           |
| Volatility (p.a.)  | 7.50%   | 24.91%  | 20.25%  | 16.67%          | 20.67%  | 17.85%          |
| High               | 1040.22 | 1040.22 | 1066.51 | 1074.90         | 1066.51 | 1280.76         |
| Low                | 990.97  | 889.86  | 889.86  | 889.86          | 889.86  | 776.68          |
| Sharpe Ratio*      | 5.12    | 0.28    | 0.01    | -0.18           | 0.14    | -0.22           |
| Max. Drawdown      | -1.09%  | -11.56% | -16.56% | -17.21%         | -16.56% | -33.62%         |
| VaR 95 \ 99        |         |         |         | -25.6% \ -41.7% |         | -25.2% \ -57.5% |
| CVaR 95 \ 99       |         |         |         | -39.6% \ -77.8% |         | -45.5% \ -88.8% |

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 19-Jun-2025

| Company  | Ticker         | Country | Currency | Index Weight (%) |
|--|----------------|---------|----------|------------------|
| GLOBAL X GOLD PRODUCER EQUITY COVERED CALL ETF | GLCC CT Equity | CA      | CAD      | 14.71%           |
| CI FIRST ASSET TECH GIANTS C                   | TXF CT Equity  | CA      | CAD      | 14.61%           |
| GLOBAL X RUSSELL 2000 COV CL                   | RYLD UF Equity | US      | USD      | 14.31%           |
| GLOBAL X NASD 100 COV CALL                     | QYLD UQ Equity | US      | USD      | 14.18%           |
| GLOBAL X S&P 500 COVE CALL E                   | XYLD UP Equity | US      | USD      | 14.17%           |
| HARVEST BRAND LEADERS PLUS I                   | HBF CT Equity  | CA      | CAD      | 14.08%           |
| HARVEST HEALTHCARE LEADERS I                   | HHL CT Equity  | CA      | CAD      | 13.94%           |

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