

FACTSHEET - AS OF 26-Apr-2024

Solactive U.S. Covered Call ETFs Index NTR

DESCRIPTION

The Solactive U.S. Covered Call ETFs Index NTR 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 net total return index in USD and is reconstituted semi-annually.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SLOEWG7 / SLOEWG	Base Value / Base Date	1000 Points / 31.05.2019
Bloomberg / Reuters	/ .SOLUSCCN	Last Price	1398.19
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

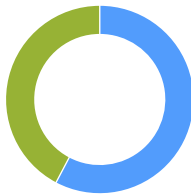
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.85%	2.72%	15.04%	9.06%	2.50%	39.82%
Performance (p.a.)						7.07%
Volatility (p.a.)	10.71%	10.10%	10.03%	10.30%	9.91%	18.26%
High	1424.33	1424.33	1424.33	1424.33	1424.33	1494.77
Low	1368.06	1344.80	1225.18	1215.36	1329.48	811.29
Sharpe Ratio*	-1.42	0.61	2.75	0.38	0.26	0.10
Max. Drawdown	-3.95%	-3.95%	-3.95%	-10.38%	-3.95%	-33.16%
VaR 95 \ 99				-18.3% \ -24.0%		-24.8% \ -59.8%
CVaR 95 \ 99				-22.2% \ -26.6%		-46.6% \ -92.2%

* 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).

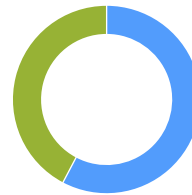
COMPOSITION BY CURRENCIES

- CAD 57.7%
- USD 42.3%



COMPOSITION BY COUNTRIES

- CA 57.7%
- US 42.3%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
CI FIRST ASSET TECH GIANTS C	TXF CT Equity	CA	CAD	15.07%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	14.32%
GLOBAL X NASD 100 COV CALL	QYLD UQ Equity	US	USD	14.31%
HORIZONS GOLD PRODUCER EQUITY COVERED CALL ETF	GLCC CT Equity	CA	CAD	14.23%
GLOBAL X S&P 500 COVE CALL E	XYLD UP Equity	US	USD	14.23%
HARVEST BRAND LEADERS PLUS I	HBF CT Equity	CA	CAD	14.09%
GLOBAL X RUSSELL 2000 COV CL	RYLD UF Equity	US	USD	13.75%

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