

FACTSHEET - AS OF 07-Apr-2026

Solactive Multi-Sector Covered Call ETFs Index PR

DESCRIPTION

The Solactive Multi-Sector Covered Call ETFs Index PR 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 price return index in CAD.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0DNM6 / SL0DNM	Base Value / Base Date	1000 Points / 31.07.2015
Bloomberg / Reuters	/.SOLMSCCP	Last Price	1446.69
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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	0.36%	2.77%	8.18%	27.65%	4.52%	44.67%
Performance (p.a.)						3.52%
Volatility (p.a.)	12.98%	13.53%	12.60%	10.49%	13.46%	14.94%
High	1446.69	1487.85	1487.85	1487.85	1487.85	1487.85
Low	1390.83	1390.83	1305.34	1136.25	1384.16	706.82
Max. Drawdown	-3.70%	-6.52%	-6.52%	-6.52%	-6.52%	-38.51%
VaR 95 \ 99				-16.2% \ -28.7%		-21.3% \ -41.4%
CVaR 95 \ 99				-24.8% \ -41.4%		-36.7% \ -72.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
CI FIRST ASSET ENERGY GIANTS	NXF CT Equity	CA	CAD	17.22%
BMO COVERED CALL UTILITIES E	ZWU CT Equity	CA	CAD	14.81%
BMO COVERED CALL CANADIAN BA	ZWB CT Equity	CA	CAD	14.46%
GLOBAL X GOLD PRODUCER EQUITY COVERED CALL ETF	GLCC CT Equity	CA	CAD	14.30%
CI U.S. & CANADA LIFECO COVERED CALL ETF	FLI CT Equity	CA	CAD	13.39%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	12.93%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	12.88%

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