

# FACTSHEET - AS OF 07-Apr-2026

## 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	2675.90
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	0.96%	4.25%	11.35%	35.36%	6.03%	167.59%
Performance (p.a.)						9.65%
Volatility (p.a.)	13.61%	13.47%	12.56%	10.36%	13.34%	14.91%
High	2675.90	2735.70	2735.70	2735.70	2735.70	2735.70
Low	2557.01	2557.01	2355.79	1982.03	2523.81	852.17
Max. Drawdown	-3.71%	-6.53%	-6.53%	-6.53%	-6.53%	-36.94%
VaR 95 \ 99				-15.0% \ -28.7%		-20.6% \ -41.3%
CVaR 95 \ 99				-24.4% \ -39.2%		-36.1% \ -71.4%

## 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	17.23%
BMO COVERED CALL UTILITIES E	ZWU CT Equity	CA	CAD	14.79%
BMO COVERED CALL CANADIAN BA	ZWB CT Equity	CA	CAD	14.41%
GLOBAL X GOLD PRODUCER EQUITY COVERED CALL ETF	GLCC CT Equity	CA	CAD	14.33%
CI U.S. & CANADA LIFECO COVERED CALL ETF	FLI CT Equity	CA	CAD	13.34%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	12.96%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	12.93%

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