

FACTSHEET - AS OF 07-Apr-2026

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	3289.93
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	1.16%	4.75%	12.43%	38.04%	6.54%	228.99%
Performance (p.a.)						11.79%
Volatility (p.a.)	13.84%	13.47%	12.56%	10.34%	13.32%	14.92%
High	3289.93	3356.74	3356.74	3356.74	3356.74	3356.74
Low	3137.36	3137.36	2872.60	2389.45	3088.08	859.82
Max. Drawdown	-3.71%	-6.54%	-6.54%	-6.54%	-6.54%	-36.87%
VaR 95 \ 99				-15.0% \ -28.7%		-20.6% \ -40.7%
CVaR 95 \ 99				-24.3% \ -38.5%		-36.0% \ -71.3%

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	14.40%
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	13.33%
HARVEST HEALTHCARE LEADERS I	HHL CT Equity	CA	CAD	12.97%
HARVEST TECH ACHIEVERS GROWT	HTA CT Equity	CA	CAD	12.95%

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