

FACTSHEET - AS OF 26-Apr-2024

Solactive Global Blue Chip Select NTR Index

DESCRIPTION

SOGBCSNR Index

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SLOKTH	Base Value / Base Date	1000 Points / 31.12.2011
Bloomberg / Reuters	SOGBCSNR Index/ .SOGBCSNR	Last Price	6022.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CAD	History	Available daily back to 31.12.2011
Index Members	7		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	1.31%	7.52%	16.16%	7.43%	7.89%	502.21%
Performance (p.a.)						15.70%
Volatility (p.a.)	7.81%	8.49%	11.20%	12.55%	10.27%	18.83%
High	6114.07	6114.07	6114.07	6114.07	6114.07	6114.07
Low	5944.38	5526.06	5209.78	5184.44	5299.46	992.60
Max. Drawdown	-1.82%	-1.82%	-6.54%	-10.10%	-5.05%	-40.99%
VaR 95 \ 99				-21.2% \ -33.1%		-26.7% \ -50.2%
CVaR 95 \ 99				-29.1% \ -38.3%		-43.9% \ -80.0%

COMPOSITION BY CURRENCIES

- USD 42.2%
- EUR 30.8%
- GBP 14.5%
- CAD 12.4%



COMPOSITION BY COUNTRIES

- US 42.2%
- DE 15.8%
- FR 15.0%
- JE 14.5%
- Others 12.4%



TOP COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	15.83%
EXXON MOBIL CORP	XOM UN Equity	US	USD	15.63%
CHEVRON CORP	CVX UN Equity	US	USD	15.11%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	14.99%
GLENCORE PLC	GLEN LN Equity	JE	GBP	14.52%
BANK OF MONTREAL	BMO CT Equity	CA	CAD	12.43%
APPLE INC	AAPL UW Equity	US	USD	11.49%

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