

FACTSHEET - AS OF 06-Jun-2025

Solactive Global Blue Chip Select AR 4.75% Index

DESCRIPTION

Solactive Global Blue Chip Select AR 4.75% Index aims to track the performance of the Solactive Global Blue Chip Select NTR Index adjusted for a synthetic dividend of 4.75% per annum

HISTORICAL PERFORMANCE



CHARACTERISTICS

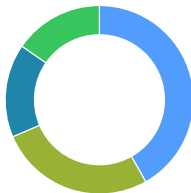
ISIN / WKN	DE000SL0LQ43 / SL0LQ4	Base Value / Base Date	1000.0 Points / 2012.01.03
Bloomberg / Reuters	SOGBCSAR Index / .SOGBCSAR	Last Price	2875.61
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Adjusted Return	Calculation	09:30am to 4:55 pm (EST), every 15 seconds
Index Currency	CAD	History	Available daily back to 2012.01.03
Index Members	7		

STATISTICS

CAD	30D	90D	180D	360D	YTD	Since Inception
Performance	3.66%	-12.17%	-12.10%	-12.75%	-9.57%	187.56%
Performance (p.a.)						8.19%
Volatility (p.a.)	18.65%	27.02%	20.98%	18.02%	21.81%	18.74%
High	2974.37	3274.92	3348.53	3371.54	3348.53	3416.39
Low	2774.04	2656.37	2656.37	2656.37	2656.37	973.94
Max. Drawdown	-5.55%	-18.89%	-20.67%	-21.21%	-20.67%	-43.97%
VaR 95 \ 99				-26.0% \ -54.8%		-26.7% \ -50.6%
CVaR 95 \ 99				-48.2% \ -103.4%		-44.3% \ -81.0%

COMPOSITION BY CURRENCIES

- USD 41.8%
- EUR 26.8%
- CAD 16.0%
- GBp 15.4%



COMPOSITION BY COUNTRIES

- US 41.8%
- CA 16.0%
- JE 15.4%
- DE 13.6%
- Others 13.2%



TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BANK OF MONTREAL	BMO CT Equity	CA	CAD	16.03%
GLENCORE PLC	GLEN LN Equity	JE	GBp	15.39%
CHEVRON CORP	CVX UN Equity	US	USD	14.33%
APPLE INC	AAPL UW Equity	US	USD	13.92%
MERCEDES-BENZ GROUP AG	MBG GY Equity	DE	EUR	13.57%
EXXON MOBIL CORP	XOM UN Equity	US	USD	13.56%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	13.20%

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