

# FACTSHEET - AS OF 06-Jun-2025

## Solactive American Blue Chip Select Index TR

### DESCRIPTION

The Solactive American Blue Chip Select Index TR intends to track the performance of 20 blue chip companies from the United States stock market. The index is reconstituted annually and reweighted quarterly. Constituents are equally weighted. The index is calculated as a total return index in USD.

### HISTORICAL PERFORMANCE



### CHARACTERISTICS

ISIN / WKN	SL0LJQ	Base Value / Base Date	1000 Points / 01.08.2007
Bloomberg / Reuters	SUSBSUT Index/ .SUSBSUT	Last Price	6506.96
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	USD	History	Available daily back to 01.08.2007
Index Members	20		

## STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	9.44%	7.98%	2.30%	14.96%	6.09%	550.70%
Performance (p.a.)						11.06%
Volatility (p.a.)	23.47%	41.91%	33.18%	27.48%	34.59%	24.33%
High	6506.96	6506.96	6629.29	6629.29	6629.29	6629.29
Low	5945.92	5046.88	5046.88	5046.88	5046.88	429.05
Sharpe Ratio*	8.33	0.77	0.01	0.40	0.30	0.28
Max. Drawdown	-3.59%	-16.47%	-23.87%	-23.87%	-23.87%	-60.58%
VaR 95 \ 99				-41.4% \ -82.9%		-39.0% \ -72.1%
CVaR 95 \ 99				-62.5% \ -109.6%		-59.7% \ -101.4%

\* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

## COMPOSITION BY CURRENCIES

• USD 100.0%



## COMPOSITION BY COUNTRIES

• US 100.0%



## TOP COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BROADCOM INC	AVGO UW Equity	US	USD	5.85%
INTUIT INC	INTU UW Equity	US	USD	5.68%
SERVICENOW INC	NOW UN Equity	US	USD	5.47%
NVIDIA CORP	NVDA UW Equity	US	USD	5.44%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	5.33%
BANK OF AMERICA CORP	BAC UN Equity	US	USD	5.31%
ADVANCED MICRO DEVICES	AMD UW Equity	US	USD	5.26%
META PLATFORMS INC	META UW Equity	US	USD	5.23%
UBER TECHNOLOGIES INC	UBER UN Equity	US	USD	5.17%
KLA CORP	KLAC UW Equity	US	USD	5.04%

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