

# FACTSHEET - Solactive GBS United States 500 CHF Index TR

## AS OF 16-May-2025



### DESCRIPTION

The Solactive GBS United States 500 CHF Index TR intends to track the performance of the largest 500 companies from the US stock market and is based on the Solactive Global Benchmark Series. Constituents are selected based on company market capitalization and weighted by free-float market capitalization. The index is calculated as a total return index in CHF and reconstituted quarterly.

### HISTORICAL PERFORMANCE



### ANNUAL PERFORMANCE

| Year        | YTD    | 2024   | 2023   | 2022    | 2021   | 2020   |
|-------------|--------|--------|--------|---------|--------|--------|
| Performance | -5.62% | 35.22% | 16.07% | -18.66% | 30.83% | 11.40% |

### CHARACTERISTICS

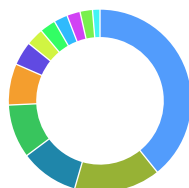
|                     |                       |                        |  |
|---------------------|-----------------------|------------------------|--|
| ISIN / WKN          | DE000SLON322 / SLON32 | Base Value / Base Date | 1000.00 Points / 08.05.2006              |
| Bloomberg / Reuters | /US500FT              | Last Price             | 4557.59                                  |
| Index Calculator    | Solactive AG          | Dividends              | Reinvested                               |
| Index Type          | Total Return          | Calculation            | 9:30am to 4:50pm (EST), every 15 seconds |
| Index Currency      | CHF                   | History                | Available daily back to 08.05.2006       |
| Index Members       | 506                   |                        |  |

## STATISTICS

| CHF                | 30D     | 90D     | 180D    | 360D             | YTD     | Since Inception |
|--------------------|---------|---------|---------|------------------|---------|-----------------|
| Performance        | 16.69%  | -8.80%  | -3.25%  | 5.25%            | -5.62%  | 355.76%         |
| Performance (p.a.) |         |         |         |                  |         | 8.30%           |
| Volatility (p.a.)  | 29.30%  | 35.15%  | 26.00%  | 21.33%           | 29.34%  | 20.09%          |
| High               | 4557.59 | 5051.41 | 5054.13 | 5054.13          | 5054.13 | 5054.13         |
| Low                | 3783.38 | 3783.38 | 3783.38 | 3783.38          | 3783.38 | 523.07          |
| Max. Drawdown      | -3.82%  | -25.10% | -25.14% | -25.14%          | -25.14% | -56.23%         |
| VaR 95 \ 99        |         |         |         | -33.7% \ -69.7%  |         | -30.2% \ -61.8% |
| CVaR 95 \ 99       |         |         |         | -58.4% \ -112.6% |         | -50.4% \ -89.7% |

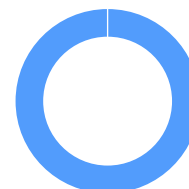
## COMPOSITION BY SECTORS

- Technology 39.2%
- Finance 15.3%
- Consumer Non-Cyclicals 10.3%
- Healthcare 9.5%
- Industrials 7.3%
- Consumer Cyclicals 4.2%
- Energy 3.1%
- Consumer Services 2.8%
- Utilities 2.4%
- Non-Energy Materials 2.4%
- Business Services 2.2%
- Telecommunications 1.3%



## COMPOSITION BY COUNTRIES

- United States 100.0%



## TOP COMPONENTS AS OF 16-May-2025

| Company               | Ticker          | Country | Currency | Index Weight (%) |
|-----------------------|-----------------|---------|----------|------------------|
| MICROSOFT CORP        | MSFT UW Equity  | US      | USD      | 6.52%            |
| NVIDIA CORP           | NVDA UW Equity  | US      | USD      | 6.26%            |
| APPLE INC             | AAPL UW Equity  | US      | USD      | 6.04%            |
| AMAZON.COM INC        | AMZN UW Equity  | US      | USD      | 3.81%            |
| META PLATFORMS INC    | META UW Equity  | US      | USD      | 2.73%            |
| BROADCOM INC          | AVGO UW Equity  | US      | USD      | 2.06%            |
| TESLA INC             | TSLA UW Equity  | US      | USD      | 1.92%            |
| ALPHABET INC-CL A     | GOOGL UW Equity | US      | USD      | 1.89%            |
| ALPHABET INC C-SHARES | GOOG UW Equity  | US      | USD      | 1.68%            |
| JPMORGAN CHASE & CO   | JPM UN Equity   | US      | USD      | 1.46%            |

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