

FACTSHEET - Solactive GBS United States 600 CHF Index NTR

AS OF 16-Jun-2025



DESCRIPTION

The Solactive GBS United States 600 CHF Index NTR intends to track the performance of the largest 901 to 1500 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 net total return index in CHF and reconstituted quarterly.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	-13.30%	17.52%	10.14%	-17.42%	23.03%	7.86%

CHARACTERISTICS

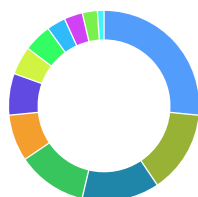
ISIN / WKN	DE000SLON3G9 / SLON3G	Base Value / Base Date	1000.00 Points / 08.05.2006
Bloomberg / Reuters	/US600FN	Last Price	2580.43
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CHF	History	Available daily back to 08.05.2006
Index Members	602		

STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-3.60%	-3.98%	-11.98%	-2.63%	-13.30%	158.04%
Performance (p.a.)						5.09%
Volatility (p.a.)	24.51%	37.81%	29.81%	25.29%	30.15%	23.88%
High	2659.14	2788.36	3121.44	3190.96	3121.44	3190.96
Low	2521.15	2227.19	2227.19	2227.19	2227.19	427.94
Max. Drawdown	-5.82%	-20.13%	-28.65%	-30.20%	-28.65%	-62.44%
VaR 95 \ 99				-39.0% \ -79.3%		-36.0% \ -69.6%
CVaR 95 \ 99				-66.8% \ -120.3%		-58.9% \ -103.3%

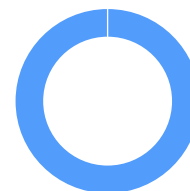
COMPOSITION BY SECTORS

- Finance 26.6%
- Industrials 14.0%
- Technology 13.1%
- Healthcare 11.8%
- Consumer Cyclicals 7.9%
- Non-Energy Materials 7.0%
- Consumer Non-Cyclicals 4.8%
- Energy 4.7%
- Consumer Services 3.2%
- Utilities 3.1%
- Business Services 2.5%
- Telecommunications 1.1%



COMPOSITION BY COUNTRIES

- United States 100.0%



TOP COMPONENTS AS OF 16-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
BLUEPRINT MEDICINES CORP	BPMC UW Equity	US	USD	0.43%
QXO INC	QXO UN Equity	US	USD	0.42%
NEXTRACKER INC-CL A	NXT UW Equity	US	USD	0.42%
IONQ INC	IONQ UN Equity	US	USD	0.41%
BADGER METER INC	BMI UN Equity	US	USD	0.38%
FIVE BELOW INC	FIVE UW Equity	US	USD	0.36%
ELANCO ANIMAL HEALTH INC	ELAN UN Equity	US	USD	0.36%
ELF BEAUTY INC	ELF UN Equity	US	USD	0.36%
DYCOM INDUSTRIES INC	DY UN Equity	US	USD	0.35%
OKLO INC	OKLO UN Equity	US	USD	0.34%

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