

FACTSHEET - Solactive GBS Switzerland Large & Mid Cap Index NTR

AS OF 03-Sep-2025



DESCRIPTION

The Solactive GBS Switzerland Large & Mid Cap Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Swiss market. It is calculated as a net total return index in CHF and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2024	2023	2022	2021	2020
Performance	7.52%	5.49%	3.95%	-16.16%	22.72%	1.37%

CHARACTERISTICS

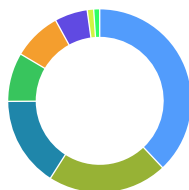
ISIN / WKN	DE000SLA4V53 / SLA4V5	Base Value / Base Date	716.48 Points / 08.05.2006
Bloomberg / Reuters	/ .SCHLMCN	Last Price	1511.62
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 08.05.2006
Index Members	25		

STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	3.01%	-1.06%	-4.45%	4.60%	7.52%	110.98%
Performance (p.a.)						3.94%
Volatility (p.a.)	8.34%	9.18%	17.20%	14.25%	15.68%	16.70%
High	1523.01	1533.91	1589.43	1592.84	1592.84	1592.84
Low	1459.06	1459.06	1331.57	1331.57	1331.57	396.69
Max. Drawdown	-1.68%	-4.88%	-16.22%	-16.40%	-16.40%	-53.36%
VaR 95 \ 99				-18.2% \ -66.2%		-25.4% \ -48.0%
CVaR 95 \ 99				-40.1% \ -83.2%		-41.1% \ -71.3%

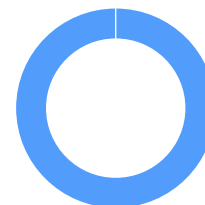
COMPOSITION BY SECTORS

- Healthcare 38.0%
- Finance 21.1%
- Consumer Non-Cyclicals 15.9%
- Industrials 8.6%
- Non-Energy Materials 8.5%
- Consumer Cyclicals 5.8%
- Telecommunications 1.1%
- Business Services 1.1%



COMPOSITION BY COUNTRIES

- Switzerland 100.0%



TOP COMPONENTS AS OF 03-Sep-2025

Company	Ticker	Country	Currency	Index Weight (%)
NOVARTIS AG	NOVN SE Equity	CH	CHF	15.20%
NESTLE SA	NESN SE Equity	CH	CHF	14.93%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	14.70%
UBS GROUP AG	UBSG SE Equity	CH	CHF	7.83%
ABB LTD-REG	ABBN SE Equity	CH	CHF	6.59%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	6.41%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	5.79%
SWISS RE AG	SREN SE Equity	CH	CHF	3.17%
LONZA GROUP AG	LONN SE Equity	CH	CHF	3.11%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	2.46%

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