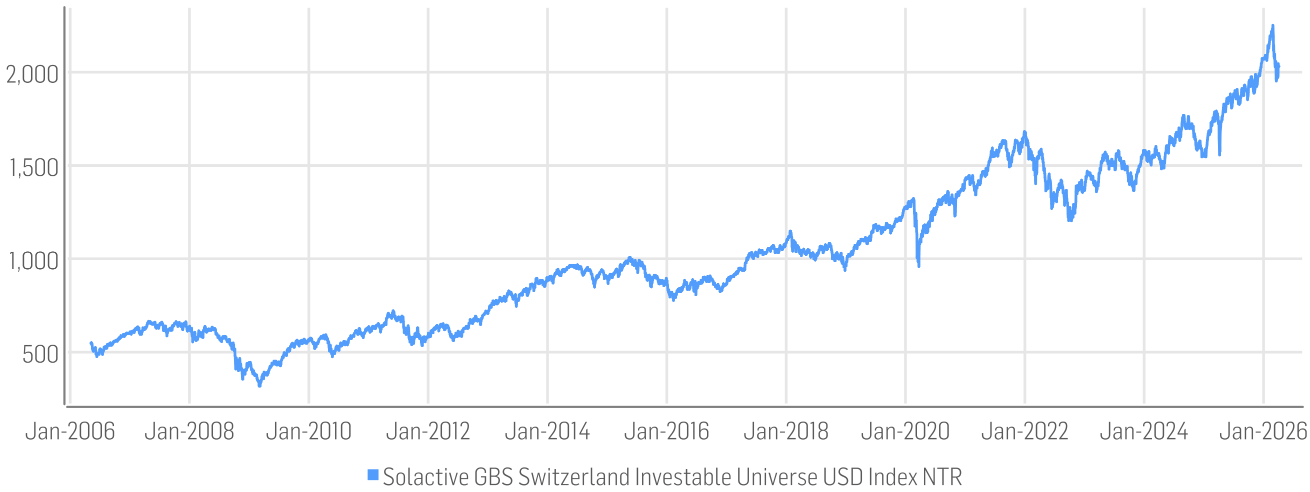
FACTSHEET - Solactive GBS Switzerland Investable Universe USD Index NTR
AS OF 06-Apr-2026

SOLACTIVE
German Index Engineering

DESCRIPTION

The Solactive GBS Switzerland Investable Universe USD 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 investable universe covering approximately the largest 99% of the free-float market capitalization in the Swiss market. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



ANNUAL PERFORMANCE

Year	YTD	2025	2024	2023	2022	2021
Performance	-1.84%	33.00%	-1.63%	15.75%	-18.66%	18.15%

CHARACTERISTICS

ISIN / WKN	DE000SLOM4F0 / SLOM4F	Base Value / Base Date	545.87 Points / 08.05.2006
Bloomberg / Reuters	/.SCHIUCUN	Last Price	2031.14
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00am to 10:30pm (CET), every 60 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	95		

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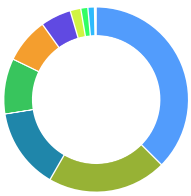
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.60%	-2.24%	3.71%	20.97%	-1.84%	272.09%
Performance (p.a.)						6.82%
Volatility (p.a.)	20.44%	17.72%	14.58%	13.69%	17.21%	16.33%
High	2097.25	2251.72	2251.72	2251.72	2251.72	2251.72
Low	1952.10	1952.10	1886.87	1679.00	1952.10	317.58
Sharpe Ratio*	-1.52	-0.70	0.28	1.29	-0.61	0.19
Max. Drawdown	-6.92%	-13.31%	-13.31%	-13.31%	-13.31%	-52.27%
VaR 95 \ 99				-20.0% \ -42.1%		-24.7% \ -48.6%
CVaR 95 \ 99				-30.1% \ -51.0%		-40.1% \ -68.2%

* 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).

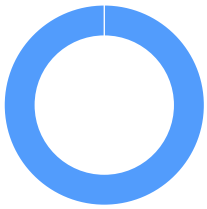
COMPOSITION BY SECTORS

- Healthcare 37.5%
- Finance 20.9%
- Consumer Non-Cyclicals 14.2%
- Industrials 9.7%
- Non-Energy Materials 7.9%
- Consumer Cyclicals 5.4%
- Technology 1.9%
- Business Services 1.2%
- Telecommunications 1.2%
- Utilities 0.2%
- Consumer Services 0.1%



COMPOSITION BY COUNTRIES

- Switzerland 100.0%



TOP COMPONENTS AS OF 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
NOVARTIS AG	NOVN SE Equity	CH	CHF	14.17%
ROCHE HOLDING AG	ROP SE Equity	CH	CHF	13.52%
NESTLE SA	NESN SE Equity	CH	CHF	12.21%
ABB LTD-REG	ABBN SE Equity	CH	CHF	6.31%
UBS GROUP AG	UBSG SE Equity	CH	CHF	5.99%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	5.01%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	4.56%
LONZA GROUP AG	LONN SE Equity	CH	CHF	2.18%
SWISS RE AG	SREN SE Equity	CH	CHF	2.16%
HOLCIM LTD	HOLN SE Equity	CH	CHF	1.96%

DISCLAIMER