

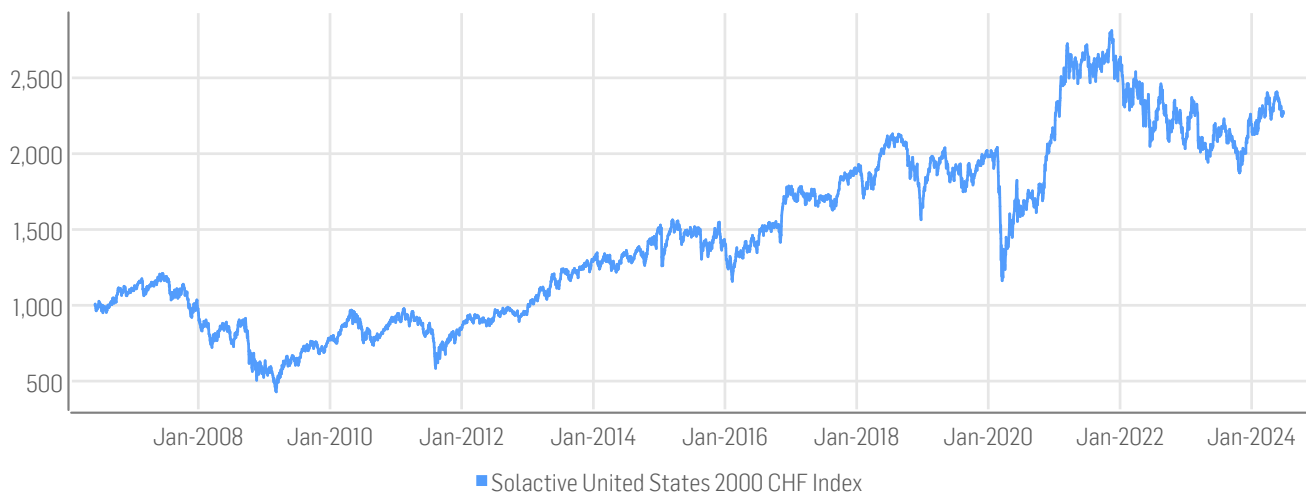
FACTSHEET - AS OF 26-Jun-2024

Solactive United States 2000 CHF Index

DESCRIPTION

The Solactive United States 2000 CHF Index intends to track the performance of the largest 1001 to 3000 companies from the United States stock market. Constituents are selected based on company market capitalization and weighted by free float market capitalization. The index is calculated as a price return index in CHF and reconstituted quarterly.

HISTORICAL PERFORMANCE



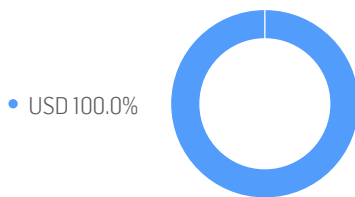
CHARACTERISTICS

ISIN / WKN	SL0MU0	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KFP	Last Price	2270.57
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	9:30am to 4:50pm (EST), every 15 seconds
Index Currency	CHF	History	Available daily back to 07.06.2006
Index Members	1994		

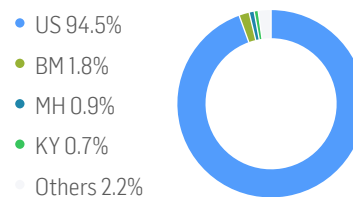
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-4.72%	-5.48%	3.56%	5.29%	3.56%	127.06%
Performance (p.a.)						4.65%
Volatility (p.a.)	15.10%	14.82%	17.57%	18.01%	17.57%	27.33%
High	2368.03	2408.10	2408.10	2408.10	2408.10	2812.16
Low	2245.38	2226.53	2126.36	1873.41	2126.36	428.86
Max. Drawdown	-5.78%	-7.32%	-7.32%	-15.98%	-7.32%	-64.56%
VaR 95 \ 99				-27.7% \ -39.3%		-41.1% \ -79.9%
CVaR 95 \ 99				-34.3% \ -48.4%		-64.8% \ -112.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
INSMED INC	INSM UW Equity	US	USD	0.46%
OLLIES BARGAIN OUTLET HOLDI	OLLI UQ Equity	US	USD	0.28%
FRESHPET INC	FRPT UQ Equity	US	USD	0.27%
KYNDRYL HOLDINGS INC	KD UN Equity	US	USD	0.27%
GLAUKOS CORP	GKOS UN Equity	US	USD	0.26%
EQUITRANS MIDSTREAM CORP	ETRN UN Equity	US	USD	0.26%
BEACON ROOFING SUPPLY INC	BECN UW Equity	US	USD	0.26%
ALTAIR ENGINEERING INC - A	ALTR UW Equity	US	USD	0.26%
CASELLA WASTE SYSTEMS INC	CWST UW Equity	US	USD	0.26%
MGIC INVESTMENT CORP	MTG UN Equity	US	USD	0.25%

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