

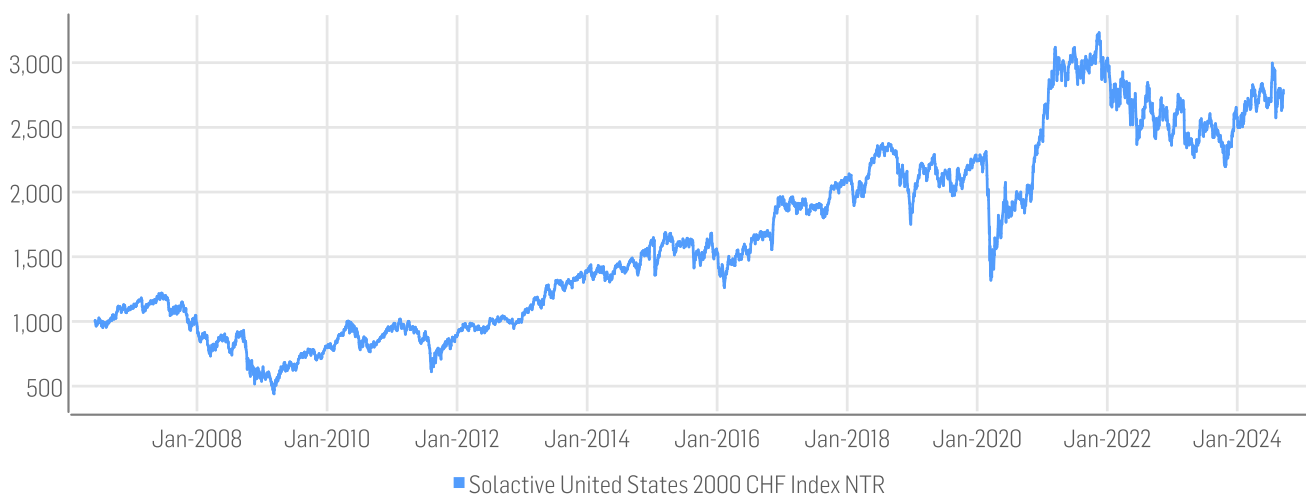
FACTSHEET - AS OF 17-Sep-2024

Solactive United States 2000 CHF Index NTR

DESCRIPTION

The Solactive United States 2000 CHF Index NTR 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 net total return index in CHF and reconstituted quarterly.

HISTORICAL PERFORMANCE



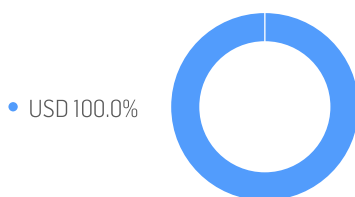
CHARACTERISTICS

| | | | |
|---------------------|------------------|------------------------|--|
| ISIN / WKN | SL0MU1 | Base Value / Base Date | 1000 Points / 07.06.2006 |
| Bloomberg / Reuters | / .SUSA2KFN | Last Price | 2788.18 |
| 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 07.06.2006 |
| Index Members | 1999 | | |

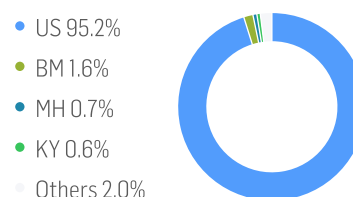
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | 0.64% | 5.19% | 0.04% | 16.65% | 8.24% | 178.82% |
| Performance (p.a.) | | | | | | 5.77% |
| Volatility (p.a.) | 22.56% | 27.31% | 22.43% | 21.61% | 21.52% | 27.34% |
| High | 2802.46 | 2997.14 | 2997.14 | 2997.14 | 2997.14 | 3233.04 |
| Low | 2630.22 | 2573.26 | 2573.26 | 2195.83 | 2498.36 | 439.93 |
| Max. Drawdown | -6.15% | -14.14% | -14.14% | -14.14% | -14.14% | -63.93% |
| VaR 95 \ 99 | | | | -32.1% \ -56.9% | | -41.3% \ -79.9% |
| CVaR 95 \ 99 | | | | -48.8% \ -76.5% | | -64.8% \ -111.5% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Sep-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---------------------------------------|----------------|---------|----------|------------------|
| OLLIES BARGAIN OUTLET HOLDI | OLLI UQ Equity | US | USD | 0.26% |
| RYDER SYSTEM INC | R UN Equity | US | USD | 0.26% |
| BADGER METER INC | BMI UN Equity | US | USD | 0.26% |
| MR COOPER GROUP INC | COOP UR Equity | US | USD | 0.25% |
| JACKSON FINANCIAL INC | JXN UN Equity | US | USD | 0.25% |
| QXO INC | QXO UR Equity | US | USD | 0.25% |
| CABOT CORP | CBT UN Equity | US | USD | 0.25% |
| MODINE MANUFACTURING CO | MOD UN Equity | US | USD | 0.24% |
| ESSENTIAL PROPERTIES REALTY TRUST INC | EPRT UN Equity | US | USD | 0.24% |
| BALCHEM CORP | BCPC UW Equity | US | USD | 0.24% |

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