

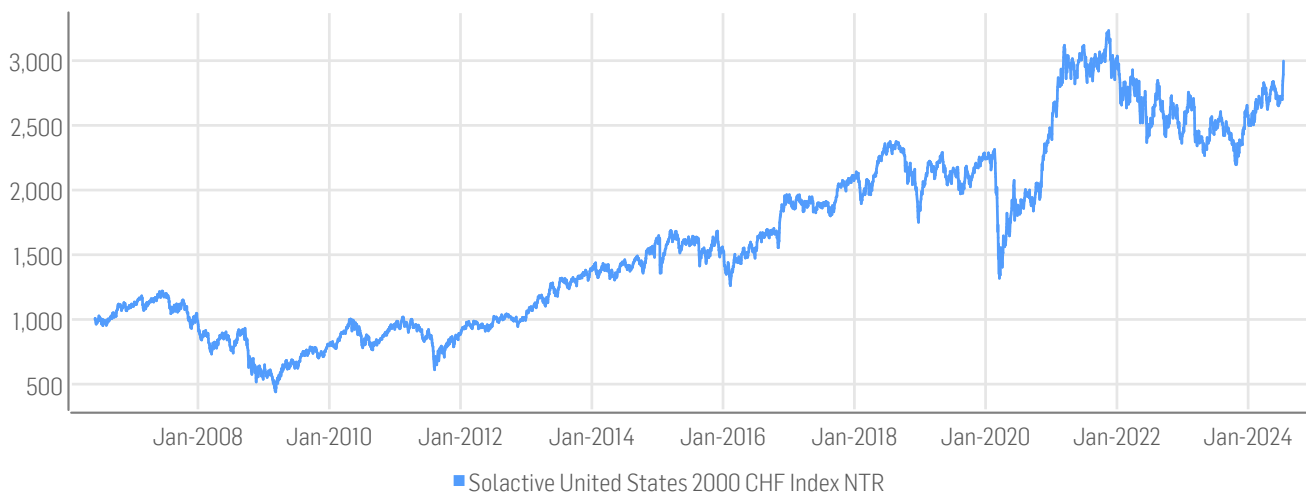
# FACTSHEET - AS OF 16-Jul-2024

## 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



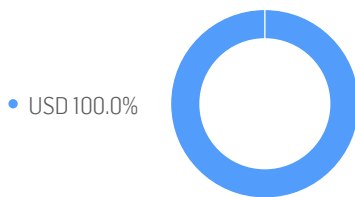
### CHARACTERISTICS

ISIN / WKN	SLOMUI	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA2KFN	Last Price	2997.14
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	1987		

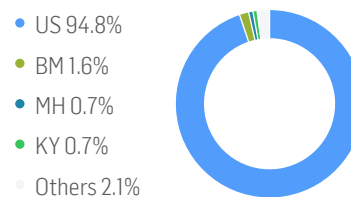
## STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	12.75%	14.00%	19.17%	18.32%	16.35%	199.71%
Performance (p.a.)						6.25%
Volatility (p.a.)	18.17%	16.36%	18.40%	18.53%	18.19%	27.32%
High	2997.14	2997.14	2997.14	2997.14	2997.14	3233.04
Low	2650.63	2623.19	2504.47	2195.83	2498.36	439.93
Max. Drawdown	-1.02%	-6.66%	-7.30%	-15.75%	-7.30%	-63.93%
VaR 95 \ 99				-27.6% \ -39.3%		-40.9% \ -79.9%
CVaR 95 \ 99				-34.2% \ -48.4%		-64.7% \ -112.2%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
FORMFACTOR INC	FORM UN Equity	US	USD	0.20%
ZUORA INC	ZUO UN Equity	US	USD	0.05%
IMMUNOME INC	IMNM UR Equity	US	USD	0.03%
ENVIRI CORPORATION	NVRI UN Equity	US	USD	0.03%
SFL CORP LTD	SFL UN Equity	BM	USD	0.06%
ARCHROCK INC	AROC UN Equity	US	USD	0.14%
AVANOS MEDICAL INC	AVNS UN Equity	US	USD	0.04%
ANDERSONS INC/THE	ANDE UN Equity	US	USD	0.07%
BIGLARI HOLDINGS INC-B	BH UN Equity	US	USD	0.02%
MOVADO GROUP INC	MOV UN Equity	US	USD	0.02%

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