

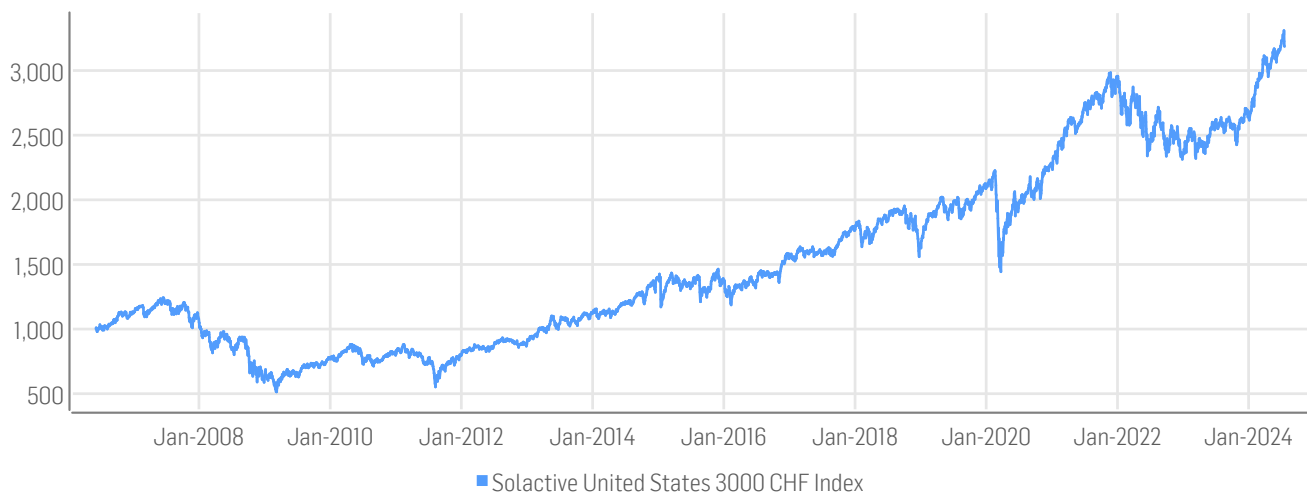
# FACTSHEET - AS OF 19-Jul-2024

## Solactive United States 3000 CHF Index

### DESCRIPTION

The Solactive United States 3000 CHF Index intends to track the performance of the largest 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



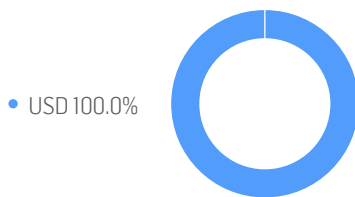
### CHARACTERISTICS

ISIN / WKN	SL0MU3	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA3KFP	Last Price	3185.58
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	2998		

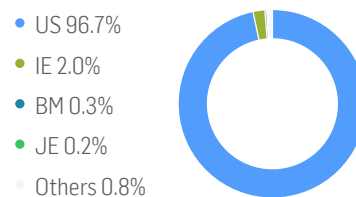
## STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	1.29%	7.91%	15.61%	22.46%	20.43%	218.56%
Performance (p.a.)						6.60%
Volatility (p.a.)	13.01%	11.47%	12.40%	12.30%	12.16%	22.58%
High	3309.53	3309.53	3309.53	3309.53	3309.53	3309.53
Low	3157.03	2984.30	2722.59	2425.47	2615.54	513.87
Max. Drawdown	-3.75%	-3.75%	-5.23%	-8.16%	-5.23%	-58.64%
VaR 95 \ 99				-20.1% \ -29.3%		-34.0% \ -67.5%
CVaR 95 \ 99				-26.3% \ -38.7%		-55.2% \ -97.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
SYNOVUS FINANCIAL CORP	SNV UN Equity	US	USD	0.01%
ARIS WATER SOLUTION INC-A	ARIS UN Equity	US	USD	0.00%
LEGACY HOUSING CORP	LEGH UW Equity	US	USD	0.00%
OPKO HEALTH INC	OPK UW Equity	US	USD	0.00%
VERRA MOBILITY CORP	VRRM UR Equity	US	USD	0.01%
NELNET INC	NNI UN Equity	US	USD	0.00%
JASPER THERAPEUTICS INC	JSPR UR Equity	US	USD	0.00%
HILLEVAX INC	HLVX UW Equity	US	USD	0.00%
SOUNDHOUND AI INC-A	SOUN UQ Equity	US	USD	0.00%
GINKGO BIOWORKS HOLDINGS INC	DNA UN Equity	US	USD	0.00%

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