

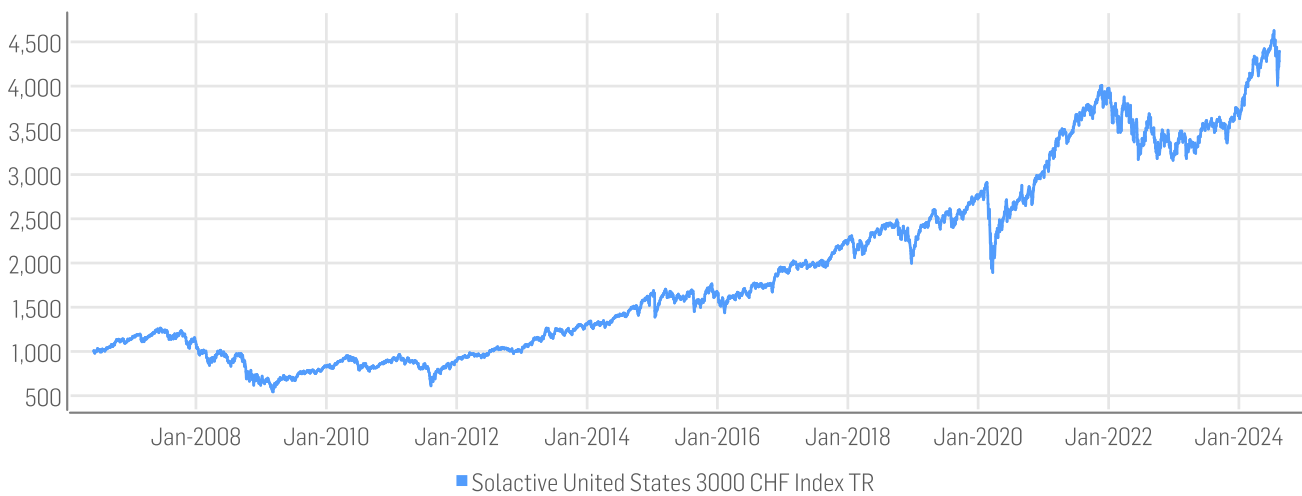
FACTSHEET - AS OF 16-Aug-2024

Solactive United States 3000 CHF Index TR

DESCRIPTION

The Solactive United States 3000 CHF Index TR 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 total return index in CHF and reconstituted quarterly.

HISTORICAL PERFORMANCE



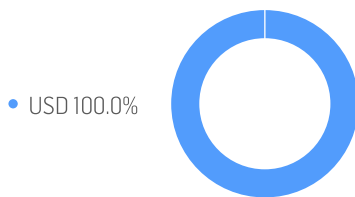
CHARACTERISTICS

ISIN / WKN	SL0MU5	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUSA3KFT	Last Price	4390.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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	2989		

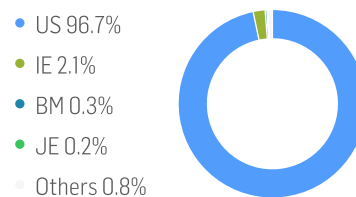
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-2.72%	0.04%	9.15%	25.60%	19.56%	339.01%
Performance (p.a.)						8.47%
Volatility (p.a.)	29.64%	19.77%	16.24%	14.56%	15.56%	22.61%
High	4521.85	4628.38	4628.38	4628.38	4628.38	4628.38
Low	4008.50	4008.50	3991.64	3356.53	3631.68	542.68
Max. Drawdown	-11.35%	-13.39%	-13.39%	-13.39%	-13.39%	-57.09%
VaR 95 \ 99				-21.5% \ -52.8%		-34.0% \ -67.5%
CVaR 95 \ 99				-36.8% \ -63.4%		-55.3% \ -96.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	6.19%
MICROSOFT CORP	MSFT UW Equity	US	USD	5.81%
NVIDIA CORP	NVDA UW Equity	US	USD	5.67%
AMAZON.COM INC	AMZN UW Equity	US	USD	3.06%
META PLATFORMS INC	META UW Equity	US	USD	2.18%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.81%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.52%
ELI LILLY & CO	LLY UN Equity	US	USD	1.48%
BROADCOM INC	AVGO UW Equity	US	USD	1.43%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	1.16%

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