

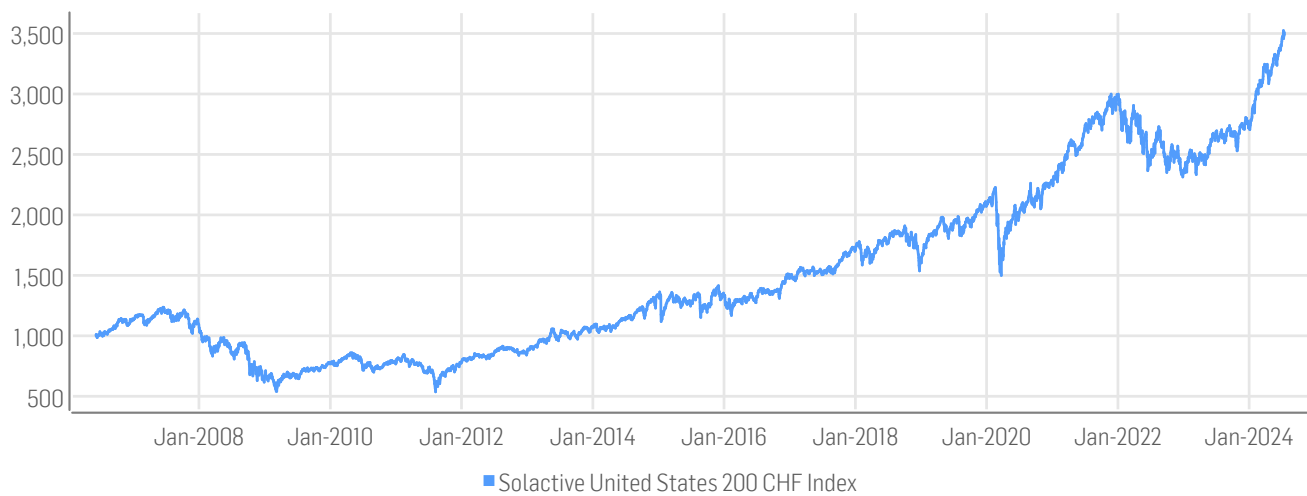
FACTSHEET - AS OF 16-Jul-2024

Solactive United States 200 CHF Index

DESCRIPTION

The Solactive United States 200 CHF Index intends to track the performance of the largest 200 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



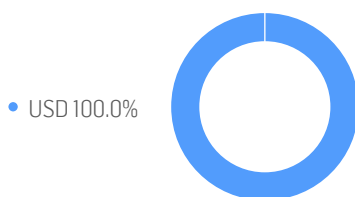
CHARACTERISTICS

ISIN / WKN	SL0MUN	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS02KFP	Last Price	3508.89
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	201		

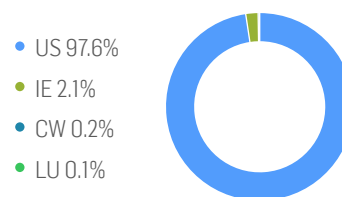
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	4.84%	11.76%	23.54%	32.55%	28.60%	250.89%
Performance (p.a.)						7.18%
Volatility (p.a.)	11.01%	11.16%	12.54%	12.41%	12.24%	22.07%
High	3524.70	3524.70	3524.70	3524.70	3524.70	3524.70
Low	3359.68	3084.59	2840.21	2529.22	2704.90	536.20
Max. Drawdown	-1.90%	-2.76%	-4.98%	-7.67%	-4.98%	-56.65%
VaR 95 \ 99				-20.9% \ -29.7%		-33.0% \ -65.2%
CVaR 95 \ 99				-25.8% \ -33.7%		-53.7% \ -94.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 16-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
STRYKER CORP	SYK UN Equity	US	USD	0.26%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	0.21%
MARATHON PETROLEUM CORP	MPC UN Equity	US	USD	0.15%
WORKDAY INC	WDAY UW Equity	US	USD	0.12%
AUTOZONE INC	AZO UN Equity	US	USD	0.13%
LULULEMON ATHLETICA INC	LULU UW Equity	US	USD	0.08%
SCHWAB (CHARLES) CORP	SCHW UN Equity	US	USD	0.23%
ELI LILLY & CO	LLY UN Equity	US	USD	1.98%
WASTE MANAGEMENT INC	WM UN Equity	US	USD	0.22%
ECOLAB INC	ECL UN Equity	US	USD	0.15%

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