

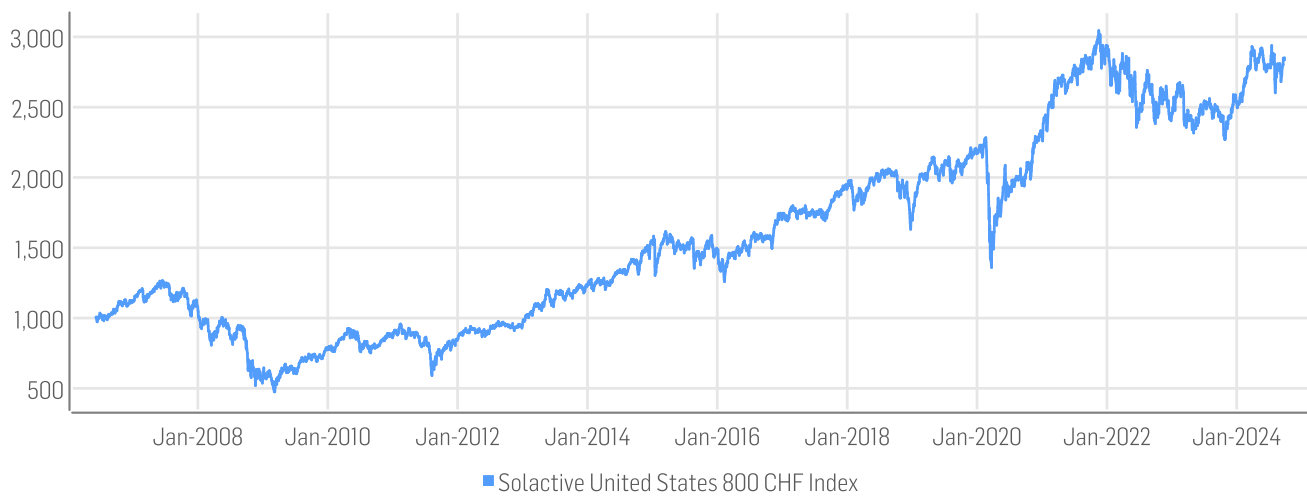
# FACTSHEET - AS OF 26-Sep-2024

## Solactive United States 800 CHF Index

### DESCRIPTION

The Solactive United States 800 CHF Index intends to track the performance of the largest 201 to 1000 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



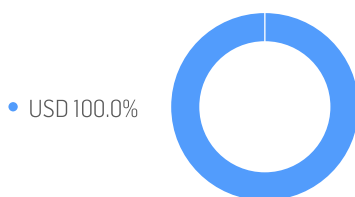
### CHARACTERISTICS

ISIN / WKN	SL0MUR	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS08KFP	Last Price	2852.00
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	809		

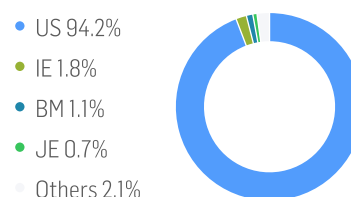
## STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	2.79%	1.89%	-2.52%	17.13%	12.56%	185.20%
Performance (p.a.)						5.89%
Volatility (p.a.)	14.76%	19.89%	16.24%	15.46%	15.31%	23.83%
High	2852.00	2939.04	2939.04	2939.04	2939.04	3045.24
Low	2680.91	2601.63	2601.63	2268.43	2495.62	474.66
Max. Drawdown	-4.62%	-11.48%	-11.48%	-11.48%	-11.48%	-62.53%
VaR 95 \ 99				-25.5% \ -43.1%		-35.7% \ -69.7%
CVaR 95 \ 99				-37.5% \ -60.8%		-58.5% \ -102.5%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 26-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
WILLIAMS COS INC	WMB UN Equity	US	USD	0.47%
REALTY INCOME CORP	O UN Equity	US	USD	0.47%
UNITED RENTALS INC	URI UN Equity	US	USD	0.46%
BANK OF NEW YORK MELLON CORP	BK UN Equity	US	USD	0.46%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.46%
ONEOK INC	OKE UN Equity	US	USD	0.45%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	0.44%
ROSS STORES	ROST UW Equity	US	USD	0.44%
ALLSTATE CORP	ALL UN Equity	US	USD	0.43%
DOMINION ENERGY INC	D UN Equity	US	USD	0.42%

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