

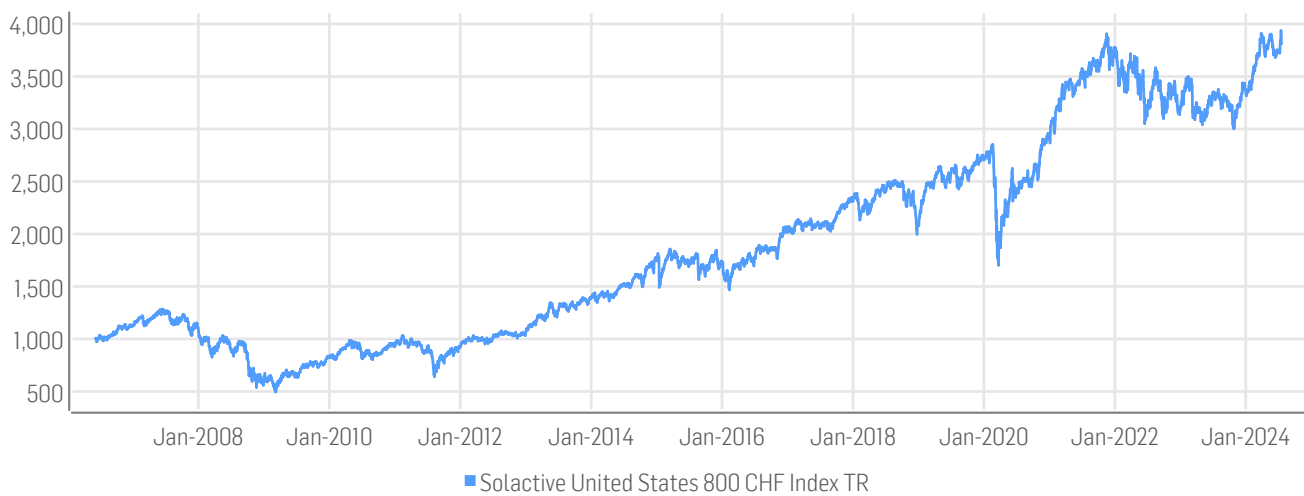
# FACTSHEET - AS OF 19-Jul-2024

## Solactive United States 800 CHF Index TR

### DESCRIPTION

The Solactive United States 800 CHF Index TR 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 total return index in CHF and reconstituted quarterly.

### HISTORICAL PERFORMANCE



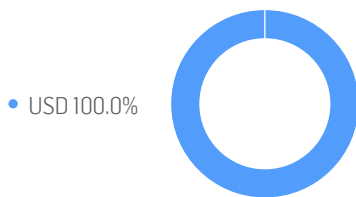
### CHARACTERISTICS

ISIN / WKN	SL0MUT	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS08KFT	Last Price	3812.04
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	810		

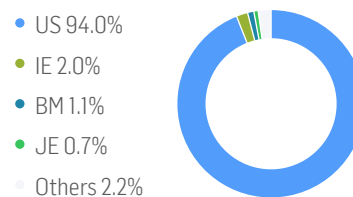
## STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	3.25%	3.33%	11.76%	14.16%	13.21%	281.20%
Performance (p.a.)						7.67%
Volatility (p.a.)	13.75%	12.58%	13.07%	13.44%	12.79%	23.86%
High	3937.78	3937.78	3937.78	3937.78	3937.78	3937.78
Low	3712.26	3681.11	3375.08	3002.36	3316.65	495.79
Max. Drawdown	-3.19%	-5.71%	-5.88%	-11.10%	-5.88%	-61.41%
VaR 95 \ 99				-22.3% \ -33.0%		-35.5% \ -70.1%
CVaR 95 \ 99				-27.9% \ -36.1%		-58.5% \ -103.0%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## TOP COMPONENTS AS OF 19-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
BOOZ ALLEN HAMILTON HOLDING CORP	BAH UN Equity	US	USD	0.18%
PENSKE AUTOMOTIVE GROUP INC	PAG UN Equity	US	USD	0.03%
AAON INC	AAON UW Equity	US	USD	0.05%
PLANET FITNESS INC - CL A	PLNT UN Equity	US	USD	0.06%
RALPH LAUREN CORP	RL UN Equity	US	USD	0.06%
BILL HOLDINGS INC	BILL UN Equity	US	USD	0.05%
DARDEN RESTAURANTS INC	DRI UN Equity	US	USD	0.16%
POST HOLDINGS INC	POST UN Equity	US	USD	0.05%
HASBRO INC	HAS UW Equity	US	USD	0.07%
COTERRA ENERGY INC	CTRA UN Equity	US	USD	0.18%

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