

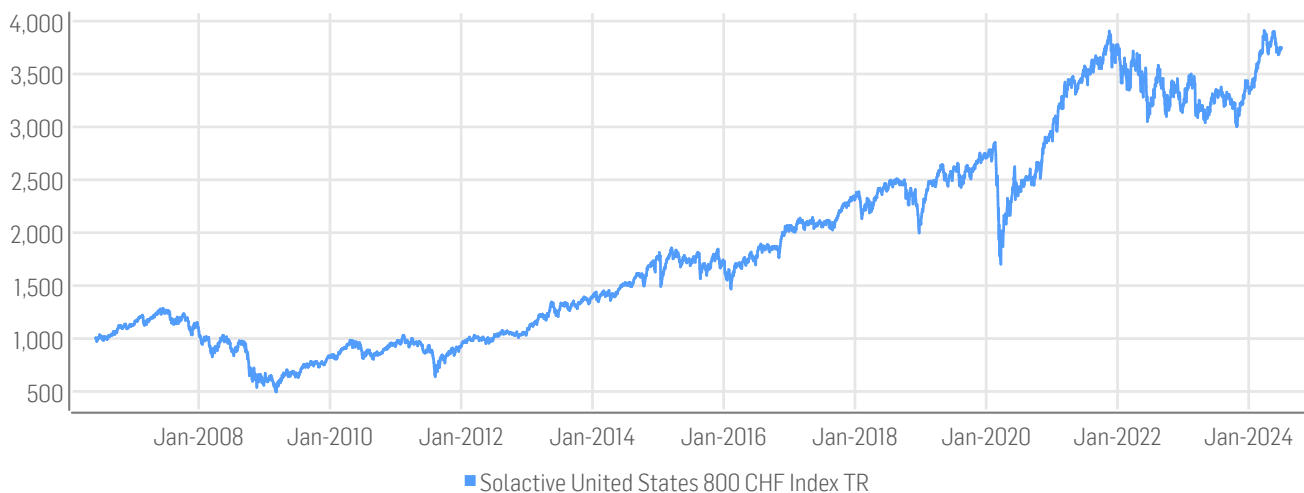
FACTSHEET - AS OF 02-Jul-2024

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



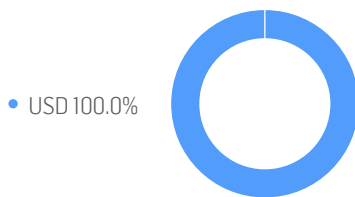
CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|--|
| ISIN / WKN | SLOMUT | Base Value / Base Date | 1000 Points / 07.06.2006 |
| Bloomberg / Reuters | / .SUS08KFT | Last Price | 3750.85 |
| 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 | | |

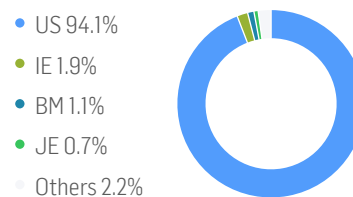
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|------------------|
| Performance | -1.38% | -3.03% | 13.09% | 13.78% | 11.40% | 275.09% |
| Performance (p.a.) | | | | | | 7.59% |
| Volatility (p.a.) | 11.38% | 11.32% | 12.28% | 13.09% | 12.31% | 23.87% |
| High | 3755.31 | 3904.09 | 3910.91 | 3910.91 | 3910.91 | 3910.91 |
| Low | 3681.11 | 3681.11 | 3316.65 | 3002.36 | 3316.65 | 495.79 |
| Max. Drawdown | -3.21% | -5.71% | -5.88% | -11.10% | -5.88% | -61.41% |
| VaR 95 \ 99 | | | | -22.1% \ -30.2% | | -35.5% \ -70.1% |
| CVaR 95 \ 99 | | | | -27.0% \ -36.1% | | -58.5% \ -103.0% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 02-Jul-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------------|----------------|---------|----------|------------------|
| WILLIAMS COS INC | WMB UN Equity | US | USD | 0.49% |
| PALANTIR TECHNOLOGIES INC | PLTR UN Equity | US | USD | 0.48% |
| NEWMONT CORP | NEM UN Equity | US | USD | 0.45% |
| ONEOK INC | OKE UN Equity | US | USD | 0.45% |
| DIGITAL REALTY TRUST INC | DLR UN Equity | US | USD | 0.45% |
| ROSS STORES | ROST UW Equity | US | USD | 0.45% |
| REALTY INCOME CORP | O UN Equity | US | USD | 0.43% |
| BANK OF NEW YORK MELLON CORP | BK UN Equity | US | USD | 0.43% |
| HUMANA INC | HUM UN Equity | US | USD | 0.43% |
| JOHNSON CONTROLS INTERNATIONAL PLC | JCI UN Equity | IE | USD | 0.42% |

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