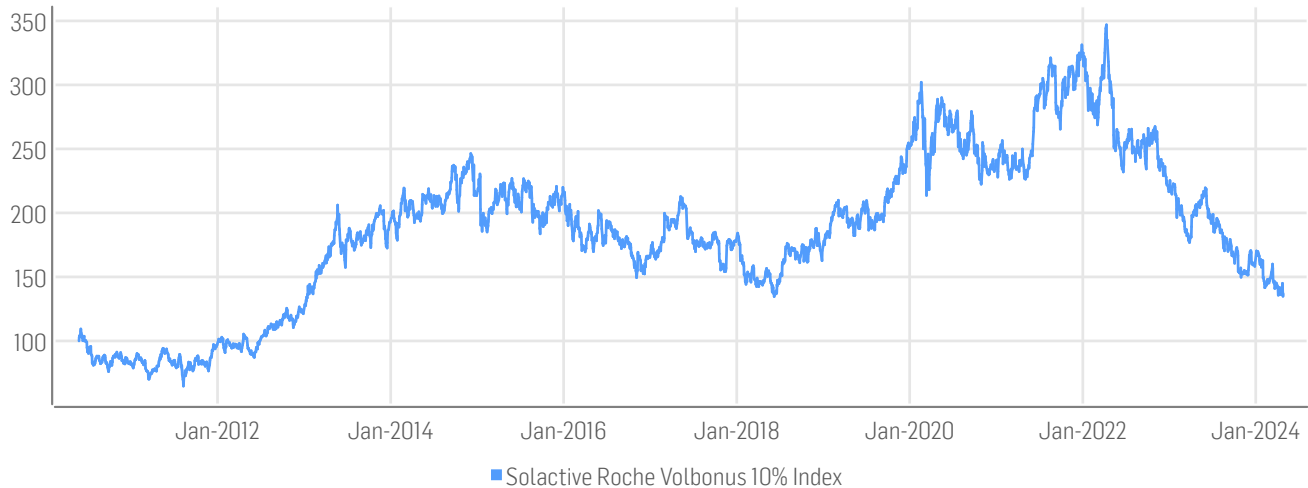


FACTSHEET - AS OF 26-Apr-2024

Solactive Roche Volbonus 10% Index

HISTORICAL PERFORMANCE



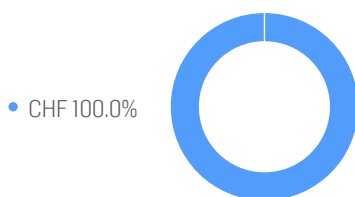
CHARACTERISTICS

| | | | |
|---------------------|--------------------------|------------------------|--|
| ISIN / WKN | SLOKVL | Base Value / Base Date | 100 Points / 26.05.2010 |
| Bloomberg / Reuters | SOROGVT Index / .SOROGVT | Last Price | 136.87 |
| Index Calculator | Solactive AG | Dividends | Reinvested |
| Index Type | Total Return | Calculation | 09:00am to 08:00pm (CET), every 15 seconds |
| Index Currency | CHF | History | Available daily back to 26.05.2010 |
| Index Members | 2 | | |

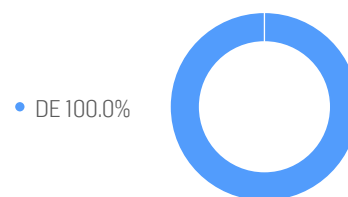
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|---------|---------|------------------|---------|------------------|
| Performance | -4.00% | -16.10% | -10.89% | -33.17% | -14.61% | 36.87% |
| Performance (p.a.) | | | | | | 2.28% |
| Volatility (p.a.) | 31.58% | 32.07% | 29.85% | 27.83% | 31.88% | 28.89% |
| High | 145.29 | 162.75 | 170.62 | 219.61 | 170.31 | 346.98 |
| Low | 134.89 | 134.89 | 134.89 | 134.89 | 134.89 | 64.69 |
| Max. Drawdown | -7.16% | -17.32% | -20.94% | -38.58% | -20.80% | -61.12% |
| VaR 95 \ 99 | | | | -42.6% \ -87.4% | | -45.1% \ -83.0% |
| CVaR 95 \ 99 | | | | -75.6% \ -130.2% | | -69.2% \ -109.8% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|----------------|----------|---------|----------|------------------|
| ROCHE PR INDEX | | DE | CHF | 145.31% |
| CHF-CASH | CHF-CASH | CH | CHF | -45.31% |

DISCLAIMER

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