

FACTSHEET - AS OF 19-May-2025

Solactive United States 800 CHF Index NTR

DESCRIPTION

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

HISTORICAL PERFORMANCE



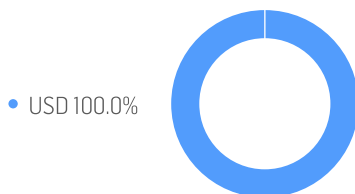
CHARACTERISTICS

ISIN / WKN	SL0MUS	Base Value / Base Date	1000 Points / 07.06.2006
Bloomberg / Reuters	/ .SUS08KFN	Last Price	3489.42
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net 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	802		

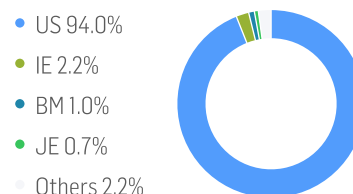
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	13.80%	-10.36%	-8.77%	-1.52%	-6.93%	248.94%
Performance (p.a.)						6.82%
Volatility (p.a.)	27.96%	34.49%	26.63%	22.51%	28.90%	23.85%
High	3521.49	3892.82	3969.95	3969.95	3944.54	3969.95
Low	2952.68	2952.68	2952.68	2952.68	2952.68	489.03
Max. Drawdown	-3.70%	-24.15%	-25.62%	-25.62%	-25.15%	-61.75%
VaR 95 \ 99				-34.3% \ -70.2%		-35.5% \ -70.2%
CVaR 95 \ 99				-60.9% \ -114.0%		-58.7% \ -103.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-May-2025

Company	Ticker	Country	Currency	Index Weight (%)
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	0.58%
JOHNSON CONTROLS INTERNATIONAL PLC	JCI UN Equity	IE	USD	0.56%
DIGITAL REALTY TRUST INC	DLR UN Equity	US	USD	0.49%
ALLSTATE CORP	ALL UN Equity	US	USD	0.48%
VISTRA CORP	VST UN Equity	US	USD	0.46%
AXON ENTERPRISE INC	AXON UW Equity	US	USD	0.46%
FAIR ISAAC CORP	FICO UN Equity	US	USD	0.46%
COINBASE GLOBAL INC -CLASS A	COIN UW Equity	US	USD	0.46%
CHENIERE ENERGY INC	LNG UN Equity	US	USD	0.45%
CENCORA INC	COR UN Equity	US	USD	0.44%

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