

FACTSHEET - AS OF 31-Jan-2024

AXA Switzerland Price Return Index

DESCRIPTION

The AXA Switzerland Index is an equity index referencing Swiss large cap equities denominated in CHF. It is market cap weighted with a maximum allocation of 19% to each single stock on the rebalance day. In case one stock exceeds the maximum allocation of 19%, the excess is allocated following a tracking error minimization formula with a covariance matrix depending on the initial weights

HISTORICAL PERFORMANCE



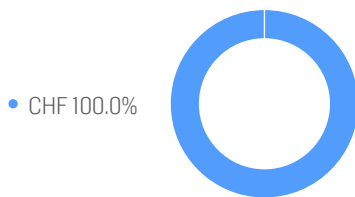
CHARACTERISTICS

| | | | |
|---------------------|--------------------------|------------------------|---|
| ISIN / WKN | DE000SLOJ684 / SLOJ68 | Base Value / Base Date | 100 Points / 15.03.2010 |
| Bloomberg / Reuters | AXASLEP Index / .AXASLEP | Last Price | 171.49 |
| Index Calculator | Solactive AG | Dividends | Not included |
| Index Type | Price Return | Calculation | 9:00 am to 10:50 pm (CET), every 15 seconds |
| Index Currency | CHF | History | Available daily back to 15.03.2010 |
| Index Members | 1 | | |

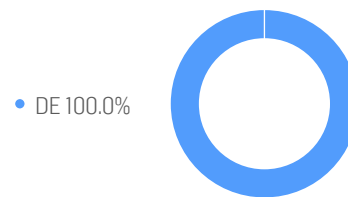
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|--------|--------|--------|-----------------|--------|-----------------|
| Performance | 1.88% | 7.12% | 0.57% | -0.48% | 1.88% | 71.49% |
| Performance (p.a.) | | | | | | 3.96% |
| Volatility (p.a.) | 9.90% | 8.03% | 9.09% | 10.08% | 9.89% | 14.91% |
| High | 173.11 | 173.11 | 173.11 | 178.05 | 173.11 | 194.52 |
| Low | 168.33 | 159.67 | 156.20 | 156.20 | 168.33 | 71.05 |
| Max. Drawdown | -1.04% | -1.36% | -8.80% | -12.27% | -1.04% | -30.89% |
| VaR 95 \ 99 | | | | -16.7% \ -25.2% | | -23.1% \ -42.7% |
| CVaR 95 \ 99 | | | | -22.1% \ -31.3% | | -36.5% \ -62.0% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 31-Jan-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|---|--------|---------|----------|------------------|
| AXA SWITZERLAND BASE PRICE RETURN INDEX | | DE | CHF | 100.00% |

DISCLAIMER

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