

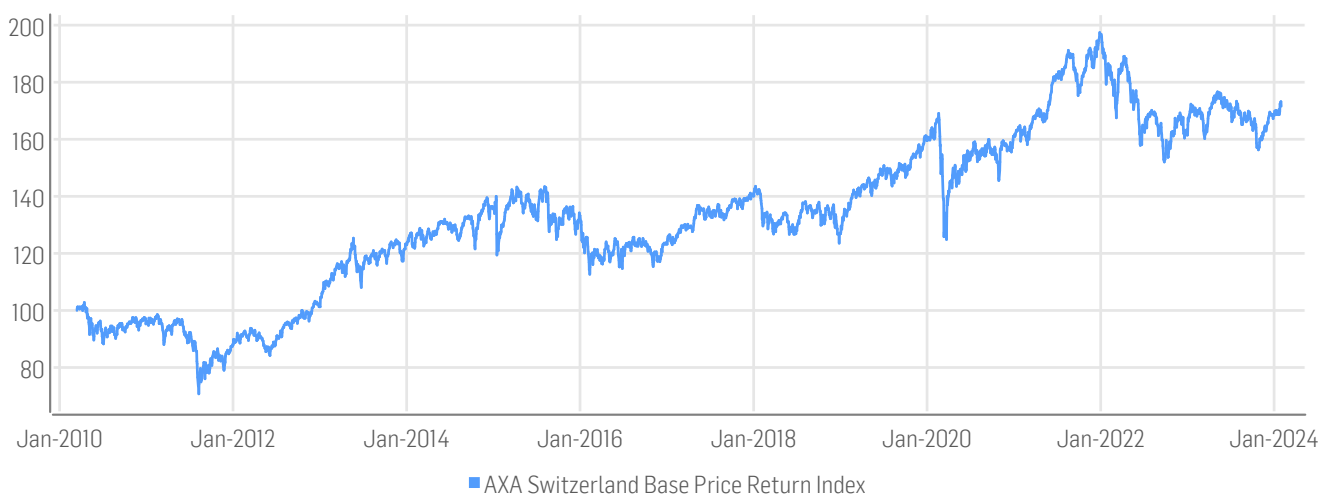
# FACTSHEET - AS OF 31-Jan-2024

## AXA Switzerland Base Price Return Index

### DESCRIPTION

The AXA Switzerland Base 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



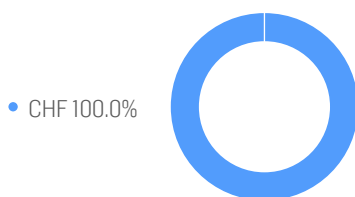
### CHARACTERISTICS

ISIN / WKN	DE000SLOJ6U9 / SLOJ6U	Base Value / Base Date	100 Points / 15.03.2010
Bloomberg / Reuters	/ .AXASLEPB	Last Price	171.57
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	20		

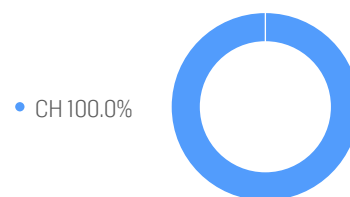
## STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	1.88%	7.12%	1.41%	0.36%	1.88%	71.57%
Performance (p.a.)						3.97%
Volatility (p.a.)	9.90%	8.03%	9.34%	10.20%	9.89%	14.97%
High	173.19	173.19	173.19	176.65	173.19	197.42
Low	168.41	159.75	156.27	156.27	168.41	70.74
Max. Drawdown	-1.04%	-1.37%	-8.04%	-11.54%	-1.04%	-31.19%
VaR 95 \ 99				-16.7% \ -25.1%		-23.3% \ -42.9%
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 (%)
NESTLE SA	NESN SE Equity	CH	CHF	19.05%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	15.70%
NOVARTIS AG	NOVN SE Equity	CH	CHF	15.27%
UBS GROUP AG	UBSG SE Equity	CH	CHF	6.46%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	5.58%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.98%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.92%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.82%
SIKA AG	SIKA SE Equity	CH	CHF	2.64%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	2.45%

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