

FACTSHEET - AS OF 29-Mar-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



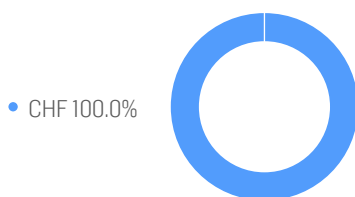
CHARACTERISTICS

ISIN / WKN	DE000SLOJ684 / SLOJ68	Base Value / Base Date	100 Points / 15.03.2010
Bloomberg / Reuters	AXASLEP Index / .AXASLEP	Last Price	176.53
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		

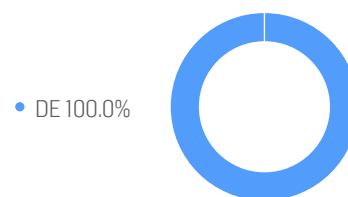
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	2.55%	4.87%	6.31%	3.77%	4.87%	76.53%
Performance (p.a.)						4.13%
Volatility (p.a.)	6.08%	8.35%	8.94%	9.27%	8.38%	14.85%
High	177.26	177.26	177.26	178.05	177.26	194.52
Low	172.14	167.65	156.20	156.20	167.65	71.05
Max. Drawdown	-1.70%	-3.15%	-6.56%	-12.27%	-3.15%	-30.89%
VaR 95 \ 99				-16.0% \ -21.0%		-22.8% \ -42.7%
CVaR 95 \ 99				-20.5% \ -31.3%		-36.4% \ -62.0%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 29-Mar-2024

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

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