

FACTSHEET - AS OF 30-Aug-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



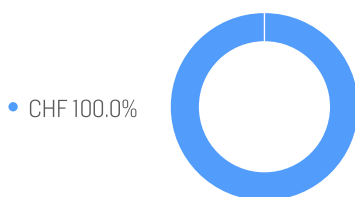
CHARACTERISTICS

ISIN / WKN	DE000SLOJ6U9 / SLOJ6U	Base Value / Base Date	100 Points / 15.03.2010
Bloomberg / Reuters	/ .AXASLEPB	Last Price	186.38
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		

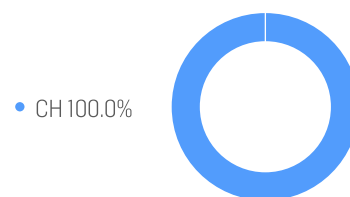
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	0.87%	3.76%	7.71%	11.89%	10.67%	86.38%
Performance (p.a.)						4.40%
Volatility (p.a.)	19.13%	13.73%	12.02%	10.76%	11.32%	14.85%
High	186.38	186.38	186.38	186.38	186.38	197.42
Low	172.82	172.82	168.76	156.27	167.72	70.74
Max. Drawdown	-6.47%	-6.66%	-6.66%	-8.01%	-6.66%	-31.19%
VaR 95 \ 99				-14.9% \ -33.2%		-22.9% \ -43.3%
CVaR 95 \ 99				-25.5% \ -50.4%		-36.4% \ -61.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 30-Aug-2024

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	16.54%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	15.44%
NOVARTIS AG	NOVN SE Equity	CH	CHF	15.22%
UBS GROUP AG	UBSG SE Equity	CH	CHF	6.21%
ABB LTD-REG	ABBN SE Equity	CH	CHF	6.13%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	5.67%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.82%
HOLCIM LTD	HOLN SE Equity	CH	CHF	3.15%
SIKA AG	SIKA SE Equity	CH	CHF	3.13%
LONZA GROUP AG	LONN SE Equity	CH	CHF	2.97%

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