

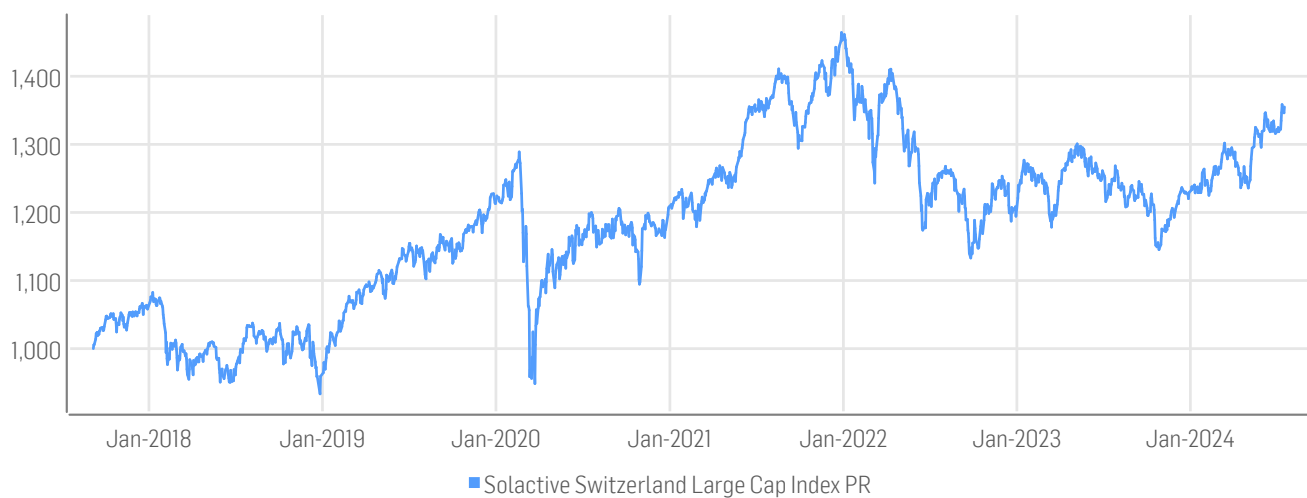
FACTSHEET - AS OF 17-Jul-2024

Solactive Switzerland Large Cap Index PR

DESCRIPTION

The Solactive Switzerland Large Cap Index PR is part of the Solactive Switzerland Benchmark Series, a set of indices that tracks various size segments of the Swiss market. The index intends to track the performance of the largest 20 stocks in the Swiss market. It is calculated as a Price Return index in CHF and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



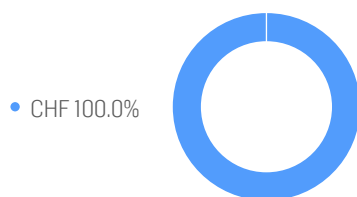
CHARACTERISTICS

ISIN / WKN	DE000SLA8L44 / SLA8L4	Base Value / Base Date	1000 Points / 06.09.2017
Bloomberg / Reuters	/ .SOLCHLCP	Last Price	1354.92
Index Calculator	Solactive AG	Dividends	Not included (Price index)
Index Type	Price Return	Calculation	9:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 06.09.2017
Index Members	20		

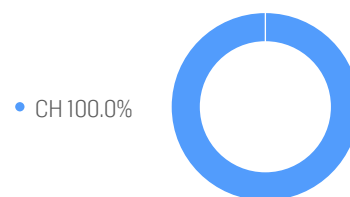
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	2.77%	9.23%	10.24%	8.49%	10.25%	35.49%
Performance (p.a.)						4.53%
Volatility (p.a.)	9.36%	10.40%	10.39%	10.01%	10.16%	14.47%
High	1358.45	1358.45	1358.45	1358.45	1358.45	1464.23
Low	1315.92	1235.86	1225.10	1145.38	1225.10	933.51
Max. Drawdown	-1.39%	-2.48%	-5.07%	-9.70%	-5.07%	-26.40%
VaR 95 \ 99				-15.4% \ -26.4%		-21.2% \ -40.8%
CVaR 95 \ 99				-20.5% \ -31.3%		-34.4% \ -60.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 17-Jul-2024

Company	Ticker	Country	Currency	Index Weight (%)
LONZA GROUP AG	LONN SE Equity	CH	CHF	2.93%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	5.58%
ALCON INC	ALC SE Equity	CH	CHF	3.06%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	3.02%
SIKA AG	SIKA SE Equity	CH	CHF	3.10%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	1.46%
HOLCIM LTD	HOLN SE Equity	CH	CHF	3.33%
STRAUMANN HOLDING AG	STMN SE Equity	CH	CHF	0.96%
SWISSCOM AG	SCMN SE Equity	CH	CHF	1.04%
PARTNERS GROUP HOLDING AG	PGHN SE Equity	CH	CHF	2.02%

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