

FACTSHEET - AS OF 17-Apr-2026

BX Swiss Morningcall Index NTR



DESCRIPTION

The BX Swiss Morningcall Index NTR aims to track the performance of 22 top stocks that are filtered according to a selection of hard and soft factors. The following indices serve as a basis: SMI, EuroStoxx, EuroStoxx 600, S&P 500 Index, NASDAQ 100 or Dow Jones Index and TSE100. The index is calculated as a net total return index in CHF and is reconstituted on a monthly basis (up to 3 stocks are exchanged).

HISTORICAL PERFORMANCE



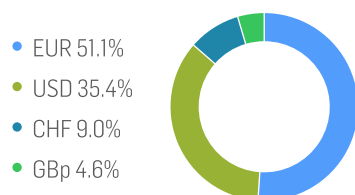
CHARACTERISTICS

ISIN / WKN	SLOHPC	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	SBXMCN Index/ .SBXMCN	Last Price	1355.18
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 01.07.2023
Index Members	22		

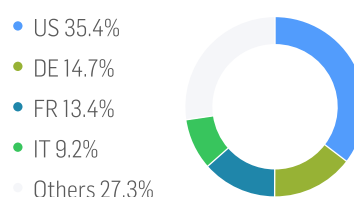
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	8.72%	2.09%	15.62%	25.31%	8.24%	35.52%
Performance (p.a.)						11.51%
Volatility (p.a.)	26.29%	24.17%	19.59%	16.44%	22.80%	17.58%
High	1355.18	1358.03	1358.03	1358.03	1358.03	1358.03
Low	1192.64	1192.64	1174.19	1081.47	1192.64	952.21
Max. Drawdown	-4.71%	-12.18%	-12.18%	-12.18%	-12.18%	-21.98%
VaR 95 \ 99				-21.5% \ -42.8%		-26.3% \ -50.4%
CVaR 95 \ 99				-36.1% \ -60.7%		-43.4% \ -77.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 17-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	5.27%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.98%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.90%
KLA CORP	KLAC UW Equity	US	USD	4.88%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.87%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.80%
LEGRAND SA	LR FP Equity	FR	EUR	4.73%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.69%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.69%
TALANX AG	TLX GY Equity	DE	EUR	4.64%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.63%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	4.57%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.51%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.51%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	4.50%
WOODWARD INC	WWD UW Equity	US	USD	4.42%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	4.41%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	4.38%



Company	Ticker	Country	Currency	Index Weight (%)
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.17%
ELI LILLY & CO	LLY UN Equity	US	USD	4.15%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	3.78%
DIAMONDBACK ENERGY INC	FANG UW Equity	US	USD	3.51%

DISCLAIMER

For more information regarding BX Swiss Ltd., please visit www.bxswiss.com

For more information regarding index calculation, please visit www.solactive.com

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