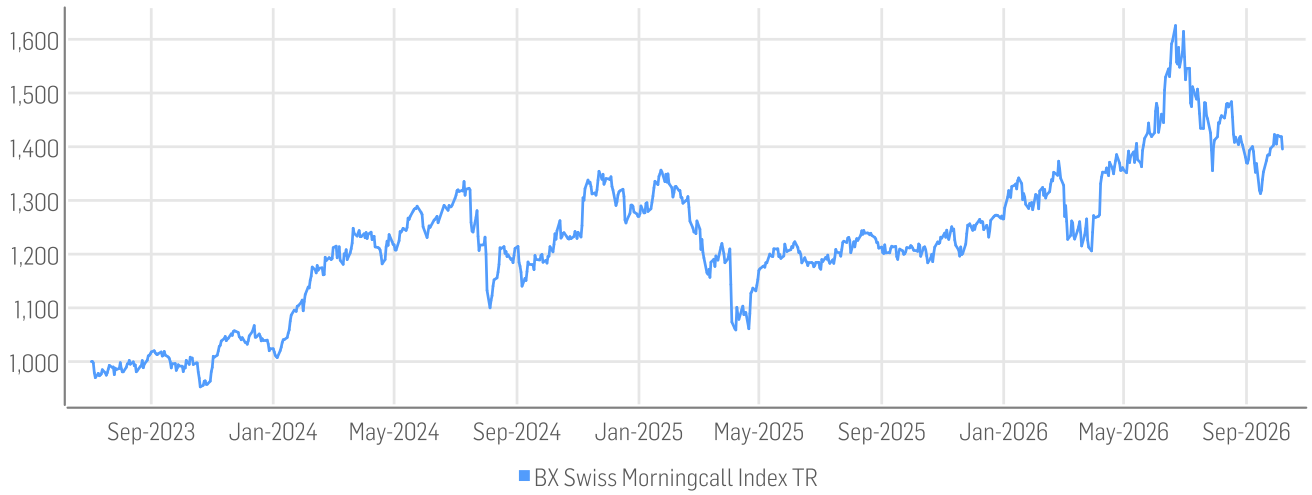
FACTSHEET - AS OF 07-Oct-2026
BX Swiss Morningcall Index TR

DESCRIPTION

The BX Swiss Morningcall Index TR 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	SL0HPD	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMCT	Last Price	1395.57
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	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		

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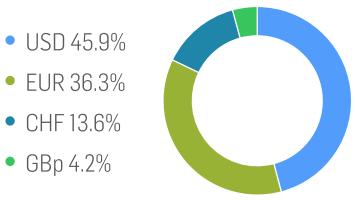
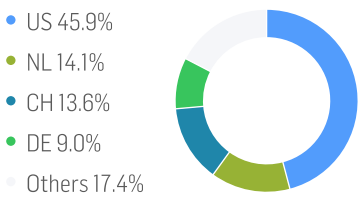
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.34%	-7.68%	3.17%	16.69%	10.27%	39.56%
Performance (p.a.)						10.75%
Volatility (p.a.)	19.87%	21.48%	23.83%	21.82%	23.63%	18.69%
High	1422.81	1511.69	1625.65	1625.65	1625.65	1625.65
Low	1312.72	1312.72	1312.72	1183.79	1205.98	952.82
Max. Drawdown	-6.25%	-13.16%	-19.25%	-19.25%	-19.25%	-21.95%
VaR 95 \ 99				-36.5% \ -67.7%		-29.4% \ -58.8%
CVaR 95 \ 99				-51.4% \ -69.5%		-46.4% \ -77.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 07-Oct-2026

Company	Ticker	Country	Currency	Index Weight (%)
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.91%
KLA CORP	KLAC UW Equity	US	USD	4.79%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.78%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.78%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.75%
LEGRAND SA	LR FP Equity	FR	EUR	4.70%
ELI LILLY & CO	LLY UN Equity	US	USD	4.59%
EURONEXT NV	ENX FP Equity	NL	EUR	4.58%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.56%
AMERIPRISE FINANCIAL INC	AMP UN Equity	US	USD	4.55%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.53%
AMETEK INC	AME UN Equity	US	USD	4.53%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	4.52%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.52%
HOCHTIEF AG	HOT GY Equity	DE	EUR	4.52%
ORION OYJ CLASS B	ORNBV FH Equity	FI	EUR	4.49%
WOODWARD INC	WWD UW Equity	US	USD	4.49%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	4.48%

Company	Ticker	Country	Currency	Index Weight (%)
SEI INVESTMENTS	SEIC UW Equity	US	USD	4.42%
BANK OF NEW YORK MELLON CORP	BNY UN Equity	US	USD	4.35%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	4.25%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	3.93%

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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