

FACTSHEET - AS OF 26-Jan-2022

BX Swiss All Share Index NTR



DESCRIPTION

The BX Swiss All Share Index aims to track the performance of all companies listed on the BX Swiss or SIX in the Swiss equity market and is based on the BX Swiss Series. The companies must have an average daily value traded of at least CHF 7,500 and a free float percentage of 15% (20%).

The index is calculated as a net total return index in CHF and is reconstituted quarterly.

HISTORICAL PERFORMANCE



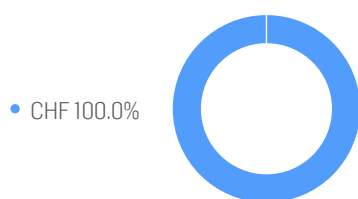
CHARACTERISTICS

ISIN / WKN	DE000SLOCLQ3 / SLOCLQ	Base Value / Base Date	1000 Points / 03.01.2018
Bloomberg / Reuters	/SBXSASIN	Last Price	1372.96
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 03.01.2018
Index Members	207		

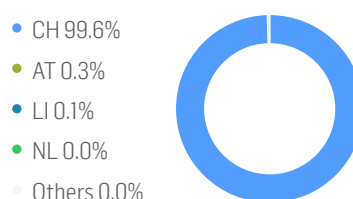
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-6.46%	-1.96%	-1.37%	15.61%	-6.58%	37.30%
Performance (p.a.)						8.11%
Volatility (p.a.)	18.38%	14.70%	12.44%	11.37%	19.64%	15.36%
High	1479.27	1479.27	1479.27	1479.27	1477.18	1479.27
Low	1347.72	1347.72	1327.56	1183.87	1347.72	874.68
Max. Drawdown	-8.89%	-8.89%	-8.89%	-8.89%	-8.76%	-26.98%
VaR 95 \ 99				-19.0% \ -30.5%		-22.8% \ -44.0%
CVaR 95 \ 99				-27.5% \ -46.5%		-38.7% \ -70.5%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 26-Jan-2022

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	18.13%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	14.86%
NOVARTIS AG	NOVN SE Equity	CH	CHF	11.28%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	4.16%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	3.98%
UBS GROUP AG	UBSG SE Equity	CH	CHF	3.70%
ABB LTD-REG	ABBN SE Equity	CH	CHF	3.31%
LONZA GROUP AG	LONN SE Equity	CH	CHF	2.75%
SIKA AG	SIKA SE Equity	CH	CHF	2.57%
ALCON INC	ALC SE Equity	CH	CHF	2.09%

DISCLAIMER

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

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

Important Disclaimer Information

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Solactive AG

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