

FACTSHEET - AS OF 24-May-2024

BX Swiss TOP 30 Index



DESCRIPTION

The BX Swiss Top 30 Index aims to track the performance of the 30 largest companies in the Swiss equity market and is based on the BX Swiss Series. Companies must be listed on either BX Swiss or SIX and included in the BX Swiss All Share Index. The companies are weighted according to their free float market capitalisation.

The index is calculated as a price index in CHF and is reconstituted quarterly.

HISTORICAL PERFORMANCE



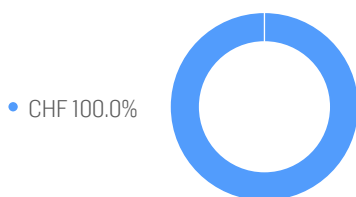
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOCLV3 / SLOCLV | Base Value / Base Date | 1000 Points / 03.01.2018 |
| Bloomberg / Reuters | /SBXTOP30 | Last Price | 1242.68 |
| Index Calculator | Solactive AG | Dividends | Not Reinvested |
| Index Type | Price 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 | 30 | | |

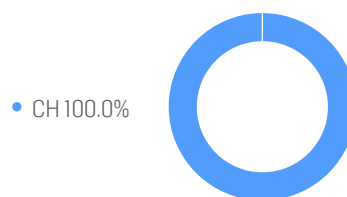
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 4.75% | 3.62% | 9.49% | 4.87% | 7.10% | 24.27% |
| Performance (p.a.) | | | | | | 3.46% |
| Volatility (p.a.) | 11.00% | 10.16% | 9.39% | 10.08% | 9.94% | 14.96% |
| High | 1252.18 | 1252.18 | 1252.18 | 1252.18 | 1252.18 | 1390.05 |
| Low | 1169.27 | 1168.54 | 1121.73 | 1076.61 | 1158.10 | 869.52 |
| Max. Drawdown | -1.43% | -5.06% | -5.06% | -10.56% | -5.06% | -27.66% |
| VaR 95 \ 99 | | | | -16.2% \ -27.2% | | -21.9% \ -40.7% |
| CVaR 95 \ 99 | | | | -22.1% \ -31.2% | | -36.0% \ -62.4% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 24-May-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-----------------------------------|----------------|---------|----------|------------------|
| NESTLE SA | NESN SE Equity | CH | CHF | 16.13% |
| NOVARTIS AG | NOVN SE Equity | CH | CHF | 13.56% |
| ROCHE HOLDING AG | ROG SE Equity | CH | CHF | 12.22% |
| UBS GROUP AG | UBSG SE Equity | CH | CHF | 6.56% |
| ABB LTD-REG | ABBN SE Equity | CH | CHF | 6.02% |
| COMPAGNIE FINANCIERE RICHEMONT SA | CFR SE Equity | CH | CHF | 5.77% |
| ZURICH INSURANCE GROUP AG | ZURN SE Equity | CH | CHF | 5.21% |
| SIKA AG | SIKA SE Equity | CH | CHF | 3.30% |
| ALCON INC | ALC SE Equity | CH | CHF | 3.09% |
| HOLCIM LTD | HOLN SE Equity | CH | CHF | 2.96% |

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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Solactive AG

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