

FACTSHEET - AS OF 10-Sep-2024

BX Swiss TOP 30 Index TR



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 gross total return index in CHF and is reconstituted quarterly.

HISTORICAL PERFORMANCE



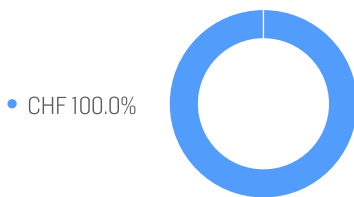
CHARACTERISTICS

ISIN / WKN	DE000SLOCLX9 / SLOCLX	Base Value / Base Date	1000 Points / 03.01.2018
Bloomberg / Reuters	/SBXTOP30T	Last Price	1538.05
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross 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	30		

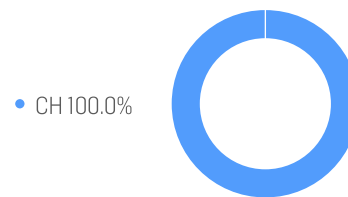
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	0.77%	-1.60%	3.66%	9.68%	10.41%	53.80%
Performance (p.a.)						6.65%
Volatility (p.a.)	10.55%	14.21%	12.64%	11.19%	11.69%	14.97%
High	1599.91	1599.91	1599.91	1599.91	1599.91	1599.91
Low	1526.89	1481.59	1428.70	1292.55	1390.39	898.91
Max. Drawdown	-4.32%	-6.69%	-6.69%	-7.82%	-6.69%	-26.74%
VaR 95 \ 99				-15.5% \ -32.7%		-21.5% \ -44.5%
CVaR 95 \ 99				-26.1% \ -50.4%		-35.9% \ -63.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 10-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	16.95%
NOVARTIS AG	NOVN SE Equity	CH	CHF	14.42%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	13.91%
UBS GROUP AG	UBSG SE Equity	CH	CHF	5.79%
ABB LTD-REG	ABBN SE Equity	CH	CHF	5.41%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	5.38%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	4.64%
ALCON INC	ALC SE Equity	CH	CHF	3.04%
SIKA AG	SIKA SE Equity	CH	CHF	2.99%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	2.94%

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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