

FACTSHEET - AS OF 27-Feb-2024

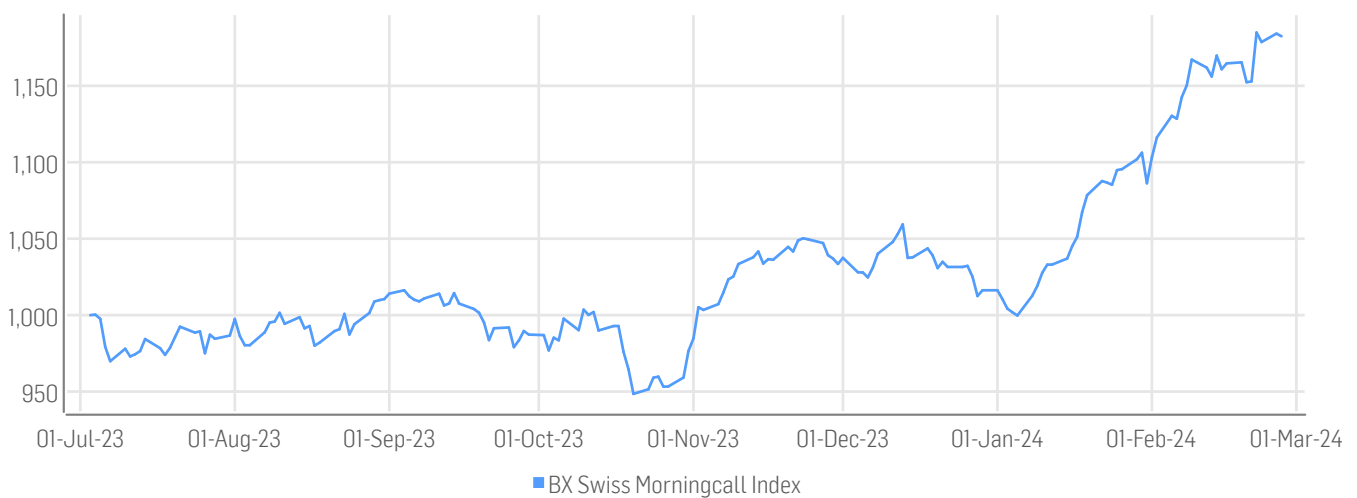
BX Swiss Morningcall Index



DESCRIPTION

The BX Swiss Morningcall Index 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



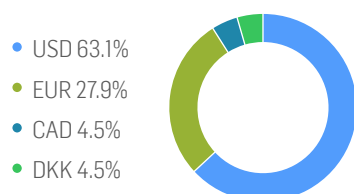
CHARACTERISTICS

ISIN / WKN	SLOHPB	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMC	Last Price	1182.42
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price 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		

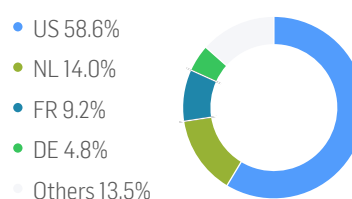
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	7.94%	14.02%	17.02%		16.35%	18.24%
Performance (p.a.)						29.19%
Volatility (p.a.)	16.42%	13.14%	12.64%		13.30%	12.51%
High	1184.86	1184.86	1184.86		1184.86	1184.86
Low	1086.26	999.76	948.47		999.76	948.47
Max. Drawdown	-1.81%	-5.63%	-6.67%		-1.81%	-6.67%
VaR 95 \ 99						-20.7% \ -29.5%
CVaR 95 \ 99						-26.4% \ -33.2%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 27-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
SAP SE	SAP GY Equity	DE	EUR	4.78%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	4.78%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.75%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	4.73%
SYNOPSIS INC	SNPS UW Equity	US	USD	4.67%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	4.60%
KLA CORP	KLAC UW Equity	US	USD	4.60%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.60%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.58%
ADOBE INC	ADBE UW Equity	US	USD	4.54%
ELI LILLY & CO	LLY UN Equity	US	USD	4.54%
KKR & CO INC	KKR UN Equity	US	USD	4.54%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.53%
MCKESSON CORP	MCK UN Equity	US	USD	4.52%
DOLLARAMA INC	DOL CT Equity	CA	CAD	4.52%
CINTAS CORP	CTAS UW Equity	US	USD	4.49%
LINDE PLC	LIN UW Equity	IE	USD	4.48%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	4.46%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.46%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	4.44%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.31%
MERCADOLIBRE INC	MELI UW Equity	US	USD	4.09%

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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