

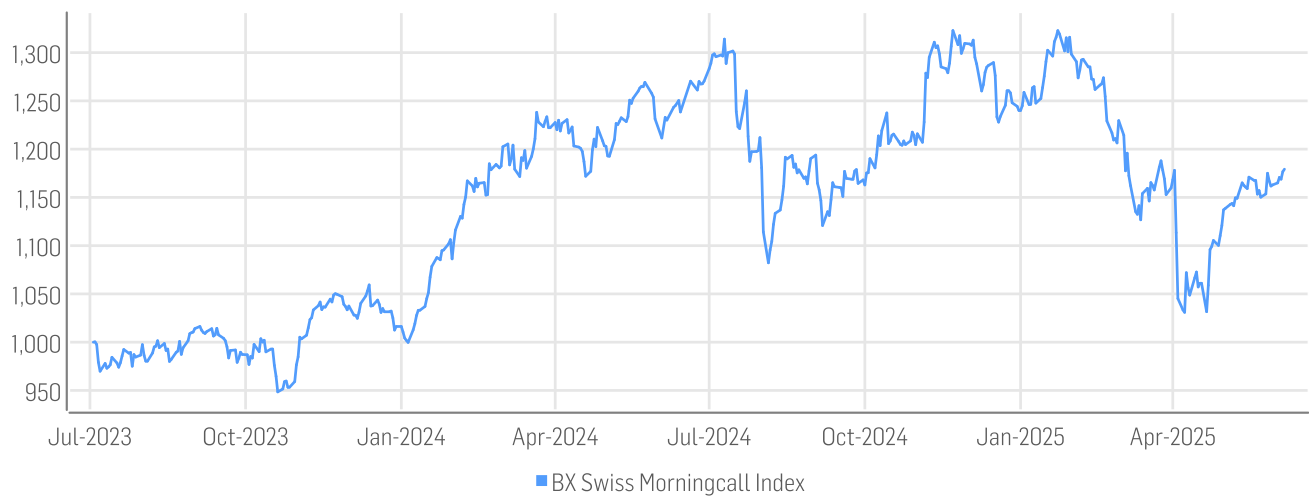
FACTSHEET - AS OF 06-Jun-2025

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



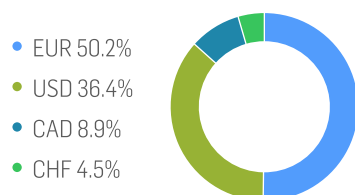
CHARACTERISTICS

ISIN / WKN	SLOHPB	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMC	Last Price	1179.23
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		

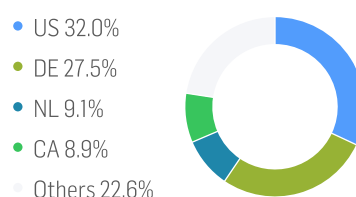
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	3.32%	1.48%	-8.47%	-5.29%	-4.90%	17.92%
Performance (p.a.)						8.93%
Volatility (p.a.)	10.83%	25.54%	21.78%	21.53%	22.17%	18.03%
High	1179.23	1187.92	1322.81	1322.89	1322.81	1322.89
Low	1141.31	1030.90	1030.90	1030.90	1030.90	948.47
Max. Drawdown	-1.78%	-13.22%	-22.07%	-22.07%	-22.07%	-22.07%
VaR 95 \ 99				-37.1% \ -89.5%		-28.8% \ -60.4%
CVaR 95 \ 99				-61.1% \ -96.1%		-46.9% \ -89.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 06-Jun-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMMERZBANK AG	CBK GY Equity	DE	EUR	4.71%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	4.66%
SAP SE	SAP GY Equity	DE	EUR	4.62%
AENA SME SA	AENA SQ Equity	ES	EUR	4.61%
EURONEXT NV	ENX FP Equity	NL	EUR	4.60%
INTUIT INC	INTU UW Equity	US	USD	4.60%
MANHATTAN ASSOCIATES INC	MANH UW Equity	US	USD	4.59%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.59%
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.58%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.57%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.56%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	4.54%
DEUTSCHE BOERSE AG	DB1 GY Equity	DE	EUR	4.54%
TALANX AG	TLX GY Equity	DE	EUR	4.53%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.52%
CINTAS CORP	CTAS UW Equity	US	USD	4.52%
DOLLARAMA INC	DOL CT Equity	CA	CAD	4.50%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	4.48%

Company	Ticker	Country	Currency	Index Weight (%)
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	4.48%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	4.46%
THALES SA	HO FP Equity	FR	EUR	4.41%
WASTE CONNECTIONS INC	WCN CT Equity	CA	CAD	4.35%

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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