

# FACTSHEET - AS OF 26-Apr-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



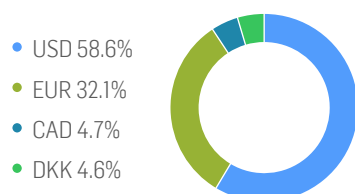
### CHARACTERISTICS

ISIN / WKN	SLOHPB	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMC	Last Price	1222.51
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		

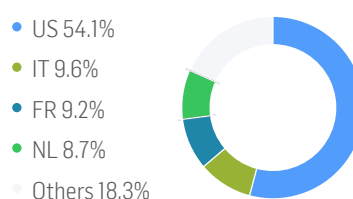
### STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.89%	11.60%	28.24%		20.29%	22.25%
Performance (p.a.)						27.92%
Volatility (p.a.)	14.30%	16.37%	13.97%		14.99%	13.33%
High	1233.52	1238.17	1238.17		1238.17	1238.17
Low	1171.88	1086.26	959.16		999.76	948.47
Max. Drawdown	-5.00%	-5.35%	-5.63%		-5.35%	-6.67%
VaR 95 \ 99						-21.5% \ -29.5%
CVaR 95 \ 99						-28.1% \ -33.2%

## COMPOSITION BY CURRENCIES



## COMPOSITION BY COUNTRIES



## COMPONENTS AS OF 26-Apr-2024

Company	Ticker	Country	Currency	Index Weight (%)
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.98%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.91%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.74%
DOLLARAMA INC	DOL CT Equity	CA	CAD	4.68%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.67%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.61%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	4.60%
MCKESSON CORP	MCK UN Equity	US	USD	4.60%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.59%
SAP SE	SAP GY Equity	DE	EUR	4.59%
KLA CORP	KLAC UW Equity	US	USD	4.56%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.55%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.53%
SYNOPSIS INC	SNPS UW Equity	US	USD	4.49%
ADOBE INC	ADBE UW Equity	US	USD	4.49%
CINTAS CORP	CTAS UW Equity	US	USD	4.47%
LINDE PLC	LIN UW Equity	IE	USD	4.45%
KKR & CO INC	KKR UN Equity	US	USD	4.44%
ELI LILLY & CO	LLY UN Equity	US	USD	4.39%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.30%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	4.29%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	4.08%

## DISCLAIMER

For more information regarding BX Swiss Ltd., please visit [www.bxswiss.com](http://www.bxswiss.com)

For more information regarding index calculation, please visit [www.solactive.com](http://www.solactive.com)

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