

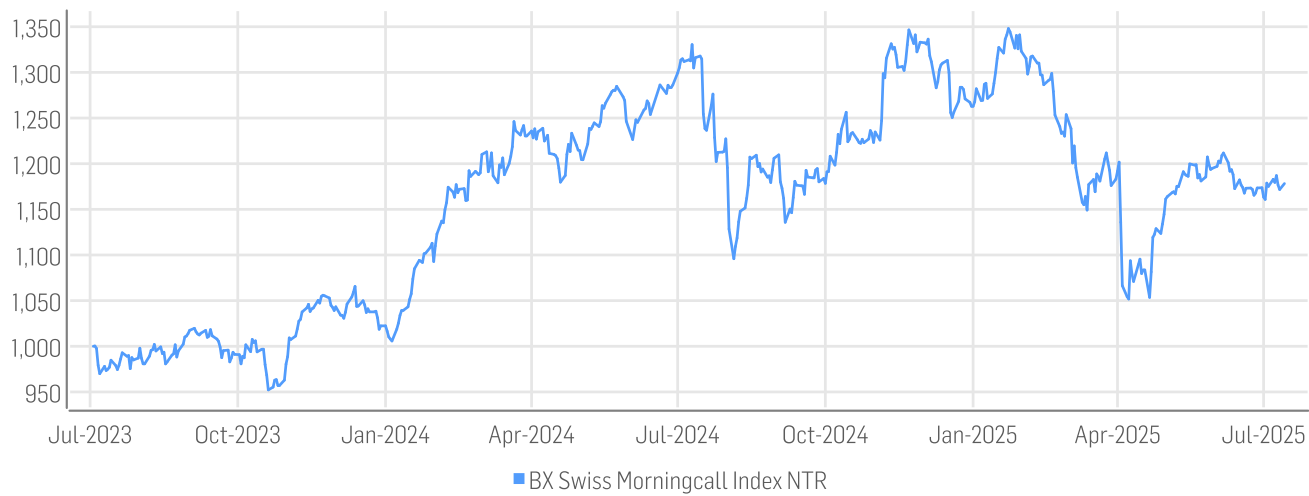
FACTSHEET - AS OF 14-Jul-2025

BX Swiss Morningcall Index NTR

DESCRIPTION

The BX Swiss Morningcall Index NTR 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



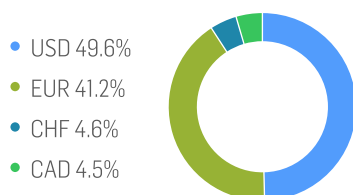
CHARACTERISTICS

ISIN / WKN	SLOHPC	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	SBXMCN Index/ .SBXMCN	Last Price	1178.25
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total 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		

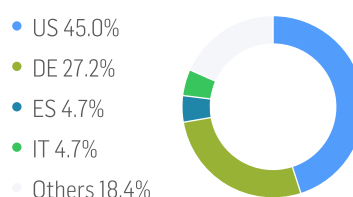
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	0.48%	7.56%	-9.36%	-4.71%	-6.70%	17.83%
Performance (p.a.)						8.41%
Volatility (p.a.)	9.70%	14.64%	20.97%	20.71%	20.45%	17.72%
High	1186.98	1211.73	1348.05	1348.05	1348.05	1348.05
Low	1160.85	1053.52	1051.72	1051.72	1051.72	952.21
Max. Drawdown	-1.81%	-4.20%	-21.98%	-21.98%	-21.98%	-21.98%
VaR 95 \ 99				-36.2% \ -89.5%		-26.9% \ -54.2%
CVaR 95 \ 99				-58.0% \ -96.0%		-45.4% \ -83.3%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 14-Jul-2025

Company	Ticker	Country	Currency	Index Weight (%)
COMMERZBANK AG	CBK GY Equity	DE	EUR	4.78%
AENA SME SA	AENA SQ Equity	ES	EUR	4.70%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.67%
MUNICH REINSURANCE COMPANY	MUV2 GY Equity	DE	EUR	4.64%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.62%
BROADCOM INC	AVGO UW Equity	US	USD	4.62%
EURONEXT NV	ENX FP Equity	NL	EUR	4.61%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	4.59%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.58%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	4.58%
QUANTA SERVICES INC	PWR UN Equity	US	USD	4.58%
TALANX AG	TLX GY Equity	DE	EUR	4.58%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	4.55%
DOLLARAMA INC	DOL CT Equity	CA	CAD	4.54%
MANHATTAN ASSOCIATES INC	MANH UW Equity	US	USD	4.52%
INTERCONTINENTAL EXCHANGE INC	ICE UN Equity	US	USD	4.51%
SAP SE	SAP GY Equity	DE	EUR	4.50%
CINTAS CORP	CTAS UW Equity	US	USD	4.43%

Company	Ticker	Country	Currency	Index Weight (%)
DEUTSCHE TELEKOM AG	DTE GY Equity	DE	EUR	4.42%
INTUIT INC	INTU UW Equity	US	USD	4.38%
DEUTSCHE BOERSE AG	DBI GY Equity	DE	EUR	4.32%
PALO ALTO NETWORKS INC	PANW UW Equity	US	USD	4.29%

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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