

# FACTSHEET - AS OF 26-Apr-2024

## 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



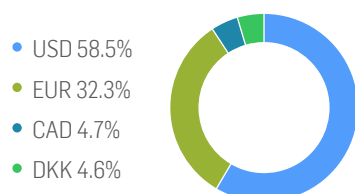
### CHARACTERISTICS

ISIN / WKN	SLOHPC	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	SBXMCN Index/ .SBXMCN	Last Price	1233.40
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		

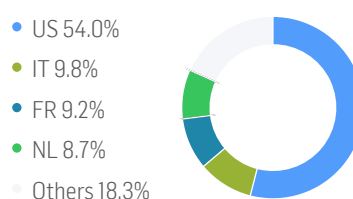
### STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.67%	11.92%	28.87%		20.64%	23.34%
Performance (p.a.)						29.32%
Volatility (p.a.)	14.44%	16.39%	13.97%		15.00%	13.34%
High	1241.77	1246.15	1246.15		1246.15	1246.15
Low	1179.75	1092.84	962.94		1005.76	952.21
Max. Drawdown	-4.99%	-5.33%	-5.61%		-5.33%	-6.62%
VaR 95 \ 99						-21.5% \ -29.4%
CVaR 95 \ 99						-28.1% \ -33.1%

## 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	4.97%
UNICREDIT SPA	UCG IM Equity	IT	EUR	4.91%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.89%
DOLLARAMA INC	DOL CT Equity	CA	CAD	4.67%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.66%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.60%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	4.59%
MCKESSON CORP	MCK UN Equity	US	USD	4.59%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.58%
SAP SE	SAP GY Equity	DE	EUR	4.58%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.58%
KLA CORP	KLAC UW Equity	US	USD	4.55%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.52%
SYNOPSIS INC	SNPS UW Equity	US	USD	4.48%
ADOBE INC	ADBE UW Equity	US	USD	4.48%
CINTAS CORP	CTAS UW Equity	US	USD	4.46%
LINDE PLC	LIN UW Equity	IE	USD	4.44%
KKR & CO INC	KKR UN Equity	US	USD	4.43%
ELI LILLY & CO	LLY UN Equity	US	USD	4.38%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.29%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	4.28%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	4.07%

## 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)

### Important Disclaimer Information

This document is for informational purposes only and intended to provide a general overview of the BX Swiss Morningcall Index NTR and does not provide the terms of any specific issuance of financial instruments. The material presented does not constitute and should not be construed as a recommendation to enter into financial instruments transaction. Prior to any decision to invest in a specific financial instrument linked to the BX Swiss Morningcall Index NTR, investors should carefully review the disclosure documents for such issuance which contains a detailed explanation of the terms of the issuance as well as the risks, tax treatment and other relevant information. Past performance is no guarantee of future results and may be lower or higher than current performance. Index returns are no guarantee for any returns of financial instruments linked to the index. The information contained herein has been obtained from public sources believed to be reliable, but no representation or warranty, express or implied, is made that such information is accurate or complete and it should not be relied upon as such.

### Solactive AG

Solactive AG provides the BX Swiss Morningcall Index NTR. Solactive AG is the administrator and calculation agent of the BX Swiss Morningcall Index NTR. The financial instruments that are based on the BX Swiss Morningcall Index NTR are not sponsored, endorsed, promoted or sold by Solactive AG in any way and Solactive AG makes no express or implied representation, guarantee or assurance with regard to: (a) the advisability in investing in the financial instruments; (b) the quality, accuracy and/or completeness of the Index; and/or (c) the results obtained or to be obtained by any person or entity from the use of the Index. Solactive AG does not guarantee the accuracy and/or the completeness of the BX Swiss Morningcall Index NTR and shall not have any liability for any errors or omissions with respect thereto.

Solactive AG reserves the right to change the methods of calculation or publication and Solactive AG shall not be liable for any miscalculation of or any incorrect, delayed or interrupted publication with respect to the BX Swiss Morningcall Index NTR. Solactive AG shall not be liable for any damages, including, without limitation, any loss of profits or business, or any special, incidental, punitive, indirect or consequential damages suffered or incurred as a result of the use (or inability to use) of the BX Swiss Morningcall Index NTR.

© Solactive AG, 2024. All rights reserved.

© BX Swiss Ltd., 2024. All rights reserved.