

# FACTSHEET - AS OF 06-Jun-2025

## BX Swiss Morningcall Index TR

### DESCRIPTION

The BX Swiss Morningcall Index TR 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

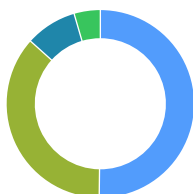
ISIN / WKN	SLOHPD	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMCT	Last Price	1223.12
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Total Return	Calculation	9:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	CHF	History	Available daily back to 01.07.2023
Index Members	22		

## STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	4.04%	2.53%	-7.30%	-3.31%	-3.72%	22.31%
Performance (p.a.)						11.01%
Volatility (p.a.)	10.88%	25.53%	21.76%	21.54%	22.15%	18.04%
High	1223.12	1223.12	1356.48	1356.48	1356.48	1356.48
Low	1175.62	1058.79	1058.79	1058.79	1058.79	952.82
Max. Drawdown	-1.49%	-13.21%	-21.95%	-21.95%	-21.95%	-21.95%
VaR 95 \ 99				-37.1% \ -89.5%		-28.8% \ -60.4%
CVaR 95 \ 99				-61.1% \ -96.0%		-46.8% \ -89.0%

## COMPOSITION BY CURRENCIES

- EUR 50.2%
- USD 36.4%
- CAD 8.8%
- CHF 4.5%



## COMPOSITION BY COUNTRIES

- US 32.0%
- DE 27.5%
- NL 9.1%
- CA 8.8%
- Others 22.6%



## 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	4.51%
DOLLARAMA INC	DOL CT Equity	CA	CAD	4.50%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	4.49%

Company	Ticker	Country	Currency	Index Weight (%)
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	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%

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

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