

FACTSHEET - AS OF 26-Apr-2024

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



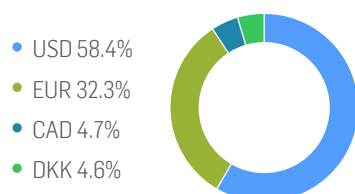
CHARACTERISTICS

| | | | |
|---------------------|--------------|------------------------|---|
| ISIN / WKN | SLOHPD | Base Value / Base Date | 1000 Points / 01.07.2023 |
| Bloomberg / Reuters | / .SBXMCT | Last Price | 1236.50 |
| 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 | | |

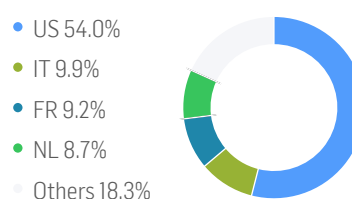
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|------|---------|-----------------|
| Performance | -0.60% | 12.04% | 29.11% | | 20.76% | 23.65% |
| Performance (p.a.) | | | | | | 29.72% |
| Volatility (p.a.) | 14.49% | 16.40% | 13.98% | | 15.01% | 13.35% |
| High | 1243.94 | 1248.21 | 1248.21 | | 1248.21 | 1248.21 |
| Low | 1181.82 | 1094.48 | 963.56 | | 1007.25 | 952.82 |
| Max. Drawdown | -4.99% | -5.32% | -5.61% | | -5.32% | -6.60% |
| VaR 95 \ 99 | | | | | | -21.5% \ -29.4% |
| CVaR 95 \ 99 | | | | | | -28.1% \ -33.0% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 26-Apr-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|-------------------------------------|-----------------|---------|----------|------------------|
| UNICREDIT SPA | UCG IM Equity | IT | EUR | 4.97% |
| ALPHABET INC-CL A | GOOGL UW Equity | US | USD | 4.97% |
| 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 | 4.65% |
| 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% |
| LVMH MOET HENNESSY LOUIS VUITTON SE | MC FP Equity | FR | EUR | 4.58% |
| NOVO NORDISK A/S | NOVOB DC Equity | DK | DKK | 4.58% |
| SAP SE | SAP GY Equity | DE | EUR | 4.58% |
| KLA CORP | KLAC UW Equity | US | USD | 4.54% |
| VISA INC-CLASS A SHARES | V UN Equity | US | USD | 4.51% |
| SYNOPSIS INC | SNPS UW Equity | US | USD | 4.48% |
| ADOBE INC | ADBE UW Equity | US | USD | 4.47% |
| CINTAS CORP | CTAS UW Equity | US | USD | 4.46% |
| LINDE PLC | LIN UW Equity | IE | USD | 4.43% |
| KKR & CO INC | KKR UN Equity | US | USD | 4.42% |
| ELI LILLY & CO | LLY UN Equity | US | USD | 4.38% |
| LAM RESEARCH CORP | LRCX UW Equity | US | USD | 4.28% |
| O REILLY AUTOMOTIVE INC | ORLY UW Equity | US | USD | 4.27% |
| BE SEMICONDUCTOR INDUSTRIES NV | BESI NA Equity | NL | EUR | 4.07% |

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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