

FACTSHEET - AS OF 22-Feb-2024

BX Swiss IMMO Index NTR

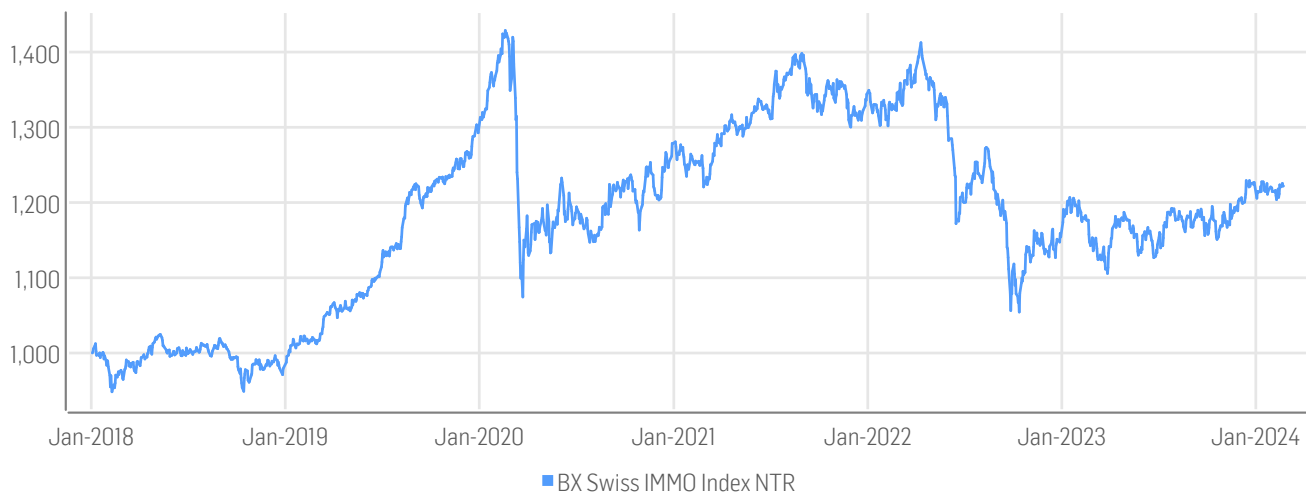


DESCRIPTION

The BX Swiss Immo Index aims to track the performance of all companies classified as "Real Estate Development" or "Real Estate Investment Trusts" in the Swiss equity market and is based on the BX Swiss Series. The companies must be listed either on the BX Swiss or on the SIX and be included in the BX Swiss All Share Index.

The index is calculated as a net total return index in CHF and is reconstituted quarterly.

HISTORICAL PERFORMANCE



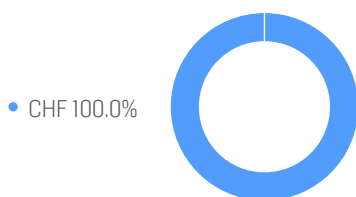
CHARACTERISTICS

| | | | |
|---------------------|-----------------------|------------------------|---|
| ISIN / WKN | DE000SLOCLT7 / SLOCLT | Base Value / Base Date | 1000 Points / 03.01.2018 |
| Bloomberg / Reuters | /SBXIMMON | Last Price | 1221.89 |
| 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 03.01.2018 |
| Index Members | 17 | | |

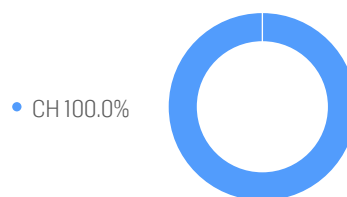
STATISTICS

| CHF | 30D | 90D | 180D | 360D | YTD | Since Inception |
|--------------------|---------|---------|---------|-----------------|---------|-----------------|
| Performance | 0.90% | 2.41% | 3.35% | 5.97% | -0.40% | 22.19% |
| Performance (p.a.) | | | | | | 3.32% |
| Volatility (p.a.) | 8.28% | 8.79% | 9.95% | 10.17% | 9.28% | 11.94% |
| High | 1225.46 | 1229.21 | 1229.21 | 1229.21 | 1227.60 | 1428.76 |
| Low | 1203.87 | 1188.92 | 1150.90 | 1105.68 | 1203.87 | 948.38 |
| Max. Drawdown | -1.38% | -2.06% | -3.68% | -5.09% | -1.93% | -26.20% |
| VaR 95 \ 99 | | | | -17.3% \ -26.8% | | -18.5% \ -34.2% |
| CVaR 95 \ 99 | | | | -22.2% \ -27.5% | | -29.3% \ -52.0% |

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 22-Feb-2024

| Company | Ticker | Country | Currency | Index Weight (%) |
|------------------------------|----------------|---------|----------|------------------|
| ALLREAL HOLDING AG | ALLN SE Equity | CH | CHF | 18.59% |
| PSP SWISS PROPERTY AG | PSPN SE Equity | CH | CHF | 17.74% |
| SWISS PRIME SITE AG | SPSN SE Equity | CH | CHF | 17.42% |
| MOBIMO HOLDING AG | MOBN SE Equity | CH | CHF | 15.75% |
| INTERSHOP HOLDING AG | ISN SE Equity | CH | CHF | 4.85% |
| ZUG ESTATES HOLDING AG-B SHR | ZUGN SE Equity | CH | CHF | 4.33% |
| FUNDAMENTA REAL ESTATE | FREN SE Equity | CH | CHF | 3.72% |
| PLAZZA AG-REG A | PLAN SE Equity | CH | CHF | 3.06% |
| VARIA US PROPERTIES AG | VARN SE Equity | CH | CHF | 2.99% |
| HIAG IMMOBILIEN HOLDING AG | HIAG SE Equity | CH | CHF | 2.69% |
| WARTECK INVEST AG-REG | WARN SE Equity | CH | CHF | 2.61% |
| INVESTIS HOLDING SA | IREN SE Equity | CH | CHF | 2.19% |
| SF URBAN PROPERTIES AG | SFPN SE Equity | CH | CHF | 1.86% |
| PEACH PROPERTY GROUP AG | PEAN SE Equity | CH | CHF | 0.66% |
| SENIORRESIDENZ AG | SENO BW Equity | CH | CHF | 0.61% |
| INA INVEST HOLDING AG | INA SE Equity | CH | CHF | 0.56% |
| ZUEBLIN IMMOBILIEN HOLDI-REG | ZUBN SE Equity | CH | CHF | 0.35% |

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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