

FACTSHEET - AS OF 06-Feb-2024

BX Swiss TOP 30 Index NTR



DESCRIPTION

The BX Swiss Top 30 Index aims to track the performance of the 30 largest companies in the Swiss equity market and is based on the BX Swiss Series. Companies must be listed on either BX Swiss or SIX and included in the BX Swiss All Share Index. The companies are weighted according to their free float market capitalisation.

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

HISTORICAL PERFORMANCE



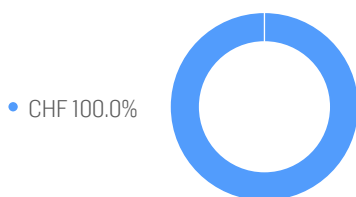
CHARACTERISTICS

ISIN / WKN	DE000SLOCLW1 / SLOCLW	Base Value / Base Date	1000 Points / 03.01.2018
Bloomberg / Reuters	BXTOP30N / SBXTOP30N	Last Price	1328.82
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	30		

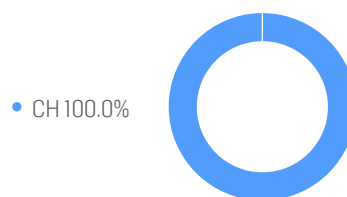
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	0.77%	6.07%	0.27%	2.54%	1.08%	32.88%
Performance (p.a.)						4.78%
Volatility (p.a.)	10.80%	8.68%	9.76%	10.72%	10.31%	15.20%
High	1350.46	1350.46	1350.46	1375.42	1350.46	1515.61
Low	1314.94	1248.77	1219.76	1219.76	1314.61	890.18
Max. Drawdown	-1.85%	-1.85%	-7.96%	-11.32%	-1.85%	-27.06%
VaR 95 \ 99				-17.2% \ -29.7%		-22.0% \ -40.7%
CVaR 95 \ 99				-22.7% \ -31.3%		-36.6% \ -63.8%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 06-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	17.19%
NOVARTIS AG	NOVN SE Equity	CH	CHF	14.53%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	13.09%
UBS GROUP AG	UBSG SE Equity	CH	CHF	6.12%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	5.38%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	5.22%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.91%
SIKA AG	SIKA SE Equity	CH	CHF	2.97%
LONZA GROUP AG	LONN SE Equity	CH	CHF	2.72%
ALCON INC	ALC SE Equity	CH	CHF	2.69%

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

This document is for informational purposes only and intended to provide a general overview of the BX Swiss TOP 30 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 TOP 30 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 TOP 30 Index NTR. Solactive AG is the administrator and calculation agent of the BX Swiss TOP 30 Index NTR. The financial instruments that are based on the BX Swiss TOP 30 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 TOP 30 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 TOP 30 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 TOP 30 Index NTR.

© Solactive AG, 2024. All rights reserved.

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