

FACTSHEET - AS OF 22-Feb-2024

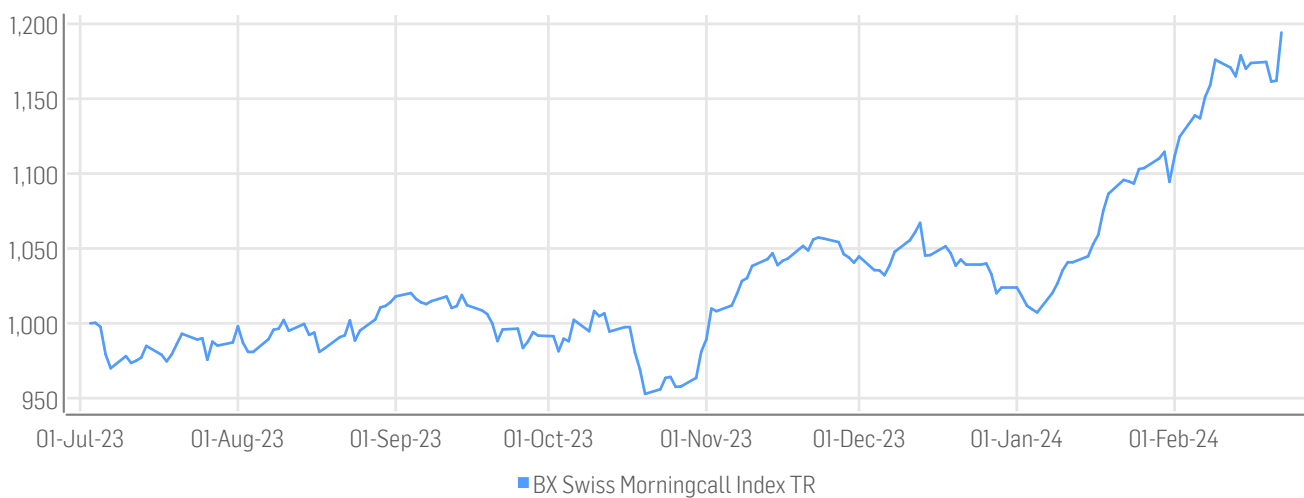
BX Swiss Morningcall Index TR



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



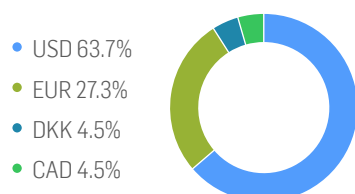
CHARACTERISTICS

ISIN / WKN	SLOHPD	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMCT	Last Price	1194.25
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		

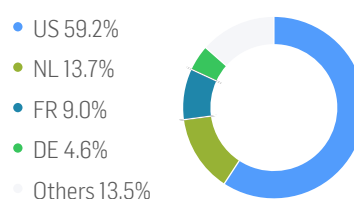
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	9.09%	13.02%	20.00%		16.64%	19.43%
Performance (p.a.)						31.93%
Volatility (p.a.)	15.94%	13.18%	12.65%		13.53%	12.59%
High	1194.25	1194.25	1194.25		1194.25	1194.25
Low	1093.38	1007.25	952.82		1007.25	952.82
Max. Drawdown	-1.80%	-5.61%	-6.60%		-1.80%	-6.60%
VaR 95 \ 99						-20.7% \ -29.4%
CVaR 95 \ 99						-26.3% \ -32.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
SYNOPSYS INC	SNPS UW Equity	US	USD	4.73%
ARISTA NETWORKS INC	ANET UN Equity	US	USD	4.68%
BE SEMICONDUCTOR INDUSTRIES NV	BESI NA Equity	NL	EUR	4.65%
KLA CORP	KLAC UW Equity	US	USD	4.64%
MERCADOLIBRE INC	MELI UW Equity	US	USD	4.63%
ELI LILLY & CO	LLY UN Equity	US	USD	4.57%
SAP SE	SAP GY Equity	DE	EUR	4.57%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.56%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	4.55%
VISA INC-CLASS A SHARES	V UN Equity	US	USD	4.54%
TRANSDIGM GROUP INC	TDG UN Equity	US	USD	4.54%
LVMH MOET HENNESSY LOUIS VUITTON SE	MC FP Equity	FR	EUR	4.53%
KKR & CO INC	KKR UN Equity	US	USD	4.53%
HERMES INTERNATIONAL SCA	RMS FP Equity	FR	EUR	4.51%
LINDE PLC	LIN UW Equity	IE	USD	4.50%
O REILLY AUTOMOTIVE INC	ORLY UW Equity	US	USD	4.49%
CINTAS CORP	CTAS UW Equity	US	USD	4.49%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	4.48%
WOLTERS KLUWER NV	WKL NA Equity	NL	EUR	4.47%
DOLLARAMA INC	DOL CT Equity	CA	CAD	4.47%
MCKESSON CORP	MCK UN Equity	US	USD	4.45%
ADOBE INC	ADBE UW Equity	US	USD	4.42%

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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