

FACTSHEET - AS OF 07-Apr-2026

BX Swiss Morningcall Index NTR



DESCRIPTION

The BX Swiss Morningcall Index NTR 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



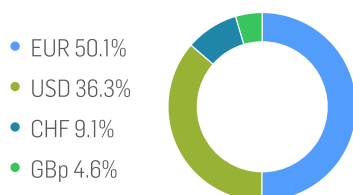
CHARACTERISTICS

ISIN / WKN	SLOHPC	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	SBXMCN Index/ .SBXMCN	Last Price	1259.25
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 01.07.2023
Index Members	22		

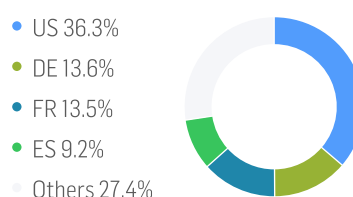
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	3.74%	-2.68%	4.55%	17.58%	0.58%	25.92%
Performance (p.a.)						8.70%
Volatility (p.a.)	24.32%	22.47%	18.82%	16.19%	22.16%	17.43%
High	1259.25	1358.03	1358.03	1358.03	1358.03	1358.03
Low	1192.64	1192.64	1172.06	1053.52	1192.64	952.21
Max. Drawdown	-4.71%	-12.18%	-12.18%	-12.18%	-12.18%	-21.98%
VaR 95 \ 99				-25.2% \ -44.7%		-26.9% \ -50.4%
CVaR 95 \ 99				-37.7% \ -60.7%		-43.9% \ -77.4%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 07-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
TALANX AG	TLX GY Equity	DE	EUR	4.69%
KLA CORP	KLAC UW Equity	US	USD	4.67%
WOODWARD INC	WWD UW Equity	US	USD	4.64%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.63%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.61%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.61%
ELI LILLY & CO	LLY UN Equity	US	USD	4.61%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.61%
LEGRAND SA	LR FP Equity	FR	EUR	4.60%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.60%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	4.58%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.57%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.56%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	4.52%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.51%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	4.50%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.47%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	4.47%



Company	Ticker	Country	Currency	Index Weight (%)
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	4.46%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.44%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.44%
DIAMONDBACK ENERGY INC	FANG UW Equity	US	USD	4.21%

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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