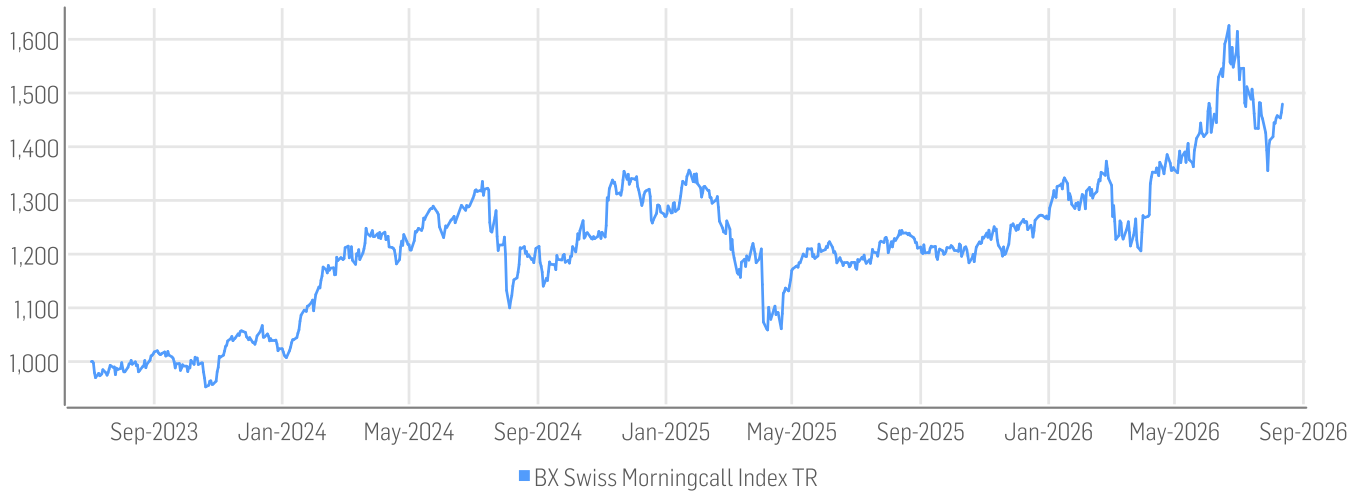
FACTSHEET - AS OF 12-Aug-2026
BX Swiss Morningcall Index TR

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	SL0HPD	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMCT	Last Price	1479.50
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		

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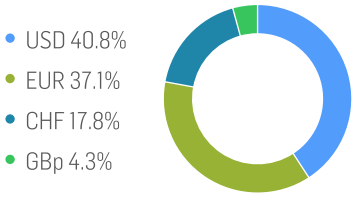
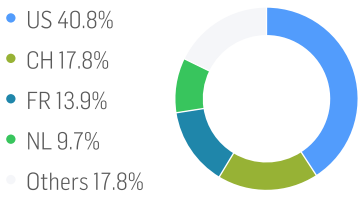
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.61%	5.21%	12.89%	19.39%	16.90%	47.95%
Performance (p.a.)						13.42%
Volatility (p.a.)	25.81%	28.86%	26.28%	20.96%	24.76%	18.70%
High	1507.29	1625.65	1625.65	1625.65	1625.65	1625.65
Low	1355.35	1355.35	1205.98	1183.79	1205.98	952.82
Max. Drawdown	-10.08%	-16.63%	-16.63%	-16.63%	-16.63%	-21.95%
VaR 95 \ 99				-36.1% \ -67.7%		-29.1% \ -54.2%
CVaR 95 \ 99				-49.6% \ -69.5%		-46.3% \ -77.9%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



COMPONENTS AS OF 12-Aug-2026

Company	Ticker	Country	Currency	Index Weight (%)
KLA CORP	KLAC UW Equity	US	USD	4.96%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.89%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.84%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	4.79%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.79%
ASML HOLDING NV	ASML NA Equity	NL	EUR	4.77%
LEGRAND SA	LR FP Equity	FR	EUR	4.74%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.70%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.69%
ELI LILLY & CO	LLY UN Equity	US	USD	4.62%
ABB LTD-REG	ABBN SE Equity	CH	CHF	4.55%
BNP PARIBAS SA	BNP FP Equity	FR	EUR	4.46%
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP	WAB UN Equity	US	USD	4.42%
GE AEROSPACE	GE UN Equity	US	USD	4.42%
HOCHTIEF AG	HOT GY Equity	DE	EUR	4.39%
WOODWARD INC	WWD UW Equity	US	USD	4.38%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.36%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	4.34%

Company	Ticker	Country	Currency	Index Weight (%)
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBp	4.26%
NOVARTIS AG	NOVN SE Equity	CH	CHF	4.26%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.24%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	4.14%

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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