

FACTSHEET - AS OF 06-Apr-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



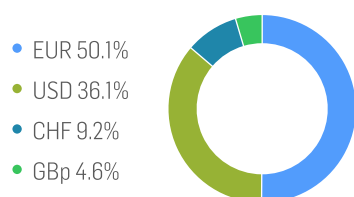
CHARACTERISTICS

ISIN / WKN	SLOHPD	Base Value / Base Date	1000 Points / 01.07.2023
Bloomberg / Reuters	/ .SBXMCT	Last Price	1270.49
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		

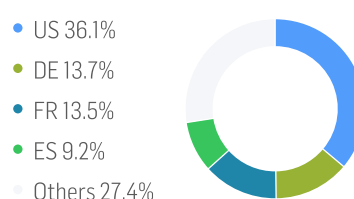
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	3.51%	-3.63%	4.23%	17.80%	0.39%	27.05%
Performance (p.a.)						9.06%
Volatility (p.a.)	24.93%	22.56%	18.90%	16.22%	22.33%	17.45%
High	1271.77	1373.13	1373.13	1373.13	1373.13	1373.13
Low	1205.98	1205.98	1183.79	1061.01	1205.98	952.82
Max. Drawdown	-4.71%	-12.17%	-12.17%	-12.17%	-12.17%	-21.95%
VaR 95 \ 99				-25.1% \ -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 06-Apr-2026

Company	Ticker	Country	Currency	Index Weight (%)
WOODWARD INC	WWD UW Equity	US	USD	4.69%
ASSICURAZIONI GENERALI SPA	G IM Equity	IT	EUR	4.65%
KLA CORP	KLAC UW Equity	US	USD	4.64%
TALANX AG	TLX GY Equity	DE	EUR	4.64%
IBERDROLA SA	IBE SQ Equity	ES	EUR	4.63%
LEGRAND SA	LR FP Equity	FR	EUR	4.59%
ELI LILLY & CO	LLY UN Equity	US	USD	4.59%
SANDOZ GROUP AG	SDZ SE Equity	CH	CHF	4.59%
HSBC HOLDINGS PLC	HSBA LN Equity	GB	GBP	4.59%
SWISS LIFE HOLDING AG	SLHN SE Equity	CH	CHF	4.57%
BANCO BILBAO VIZCAYA ARGENTARIA SA	BBVA SQ Equity	ES	EUR	4.56%
APPLIED MATERIALS INC	AMAT UW Equity	US	USD	4.54%
INTESA SANPAOLO SPA	ISP IM Equity	IT	EUR	4.54%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	4.54%
INFINEON TECHNOLOGIES AG	IFX GY Equity	DE	EUR	4.53%
SIEMENS ENERGY AG	ENR GY Equity	DE	EUR	4.51%
HOWMET AEROSPACE INC	HWM UN Equity	US	USD	4.51%
ASM INTERNATIONAL NV	ASM NA Equity	NL	EUR	4.50%



Company	Ticker	Country	Currency	Index Weight (%)
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	4.49%
PARKER HANNIFIN CORP	PH UN Equity	US	USD	4.46%
TOTALENERGIES SE	TTE FP Equity	FR	EUR	4.45%
DIAMONDBACK ENERGY INC	FANG UW Equity	US	USD	4.18%

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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