

FACTSHEET - AS OF 19-Jun-2024

BX Swiss All Share Index TR



DESCRIPTION

The BX Swiss All Share Index aims to track the performance of all companies listed on the BX Swiss or SIX in the Swiss equity market and is based on the BX Swiss Series. The companies must have an average daily value traded of at least CHF 7,500 and a free float percentage of 15% (20%).

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

HISTORICAL PERFORMANCE



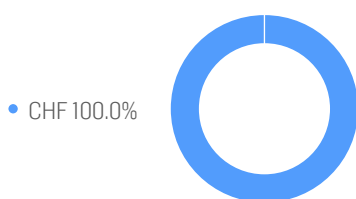
CHARACTERISTICS

ISIN / WKN	DE000SLOCLR1 / SLOCLR	Base Value / Base Date	1000 Points / 03.01.2018
Bloomberg / Reuters	/SBXSASIT	Last Price	1485.84
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Gross 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	197		

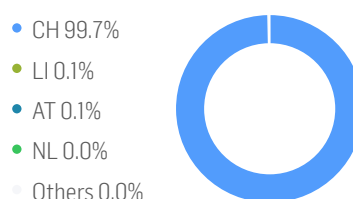
STATISTICS

CHF	30D	90D	180D	360D	YTD	Since Inception
Performance	-0.09%	4.21%	9.98%	8.81%	10.07%	48.58%
Performance (p.a.)						6.32%
Volatility (p.a.)	8.96%	10.31%	9.39%	9.70%	9.46%	14.62%
High	1508.41	1508.41	1508.41	1508.41	1508.41	1534.72
Low	1459.71	1377.82	1341.20	1250.21	1344.17	882.74
Max. Drawdown	-1.94%	-3.78%	-3.78%	-9.98%	-3.78%	-26.70%
VaR 95 \ 99				-15.1% \ -23.9%		-21.4% \ -39.1%
CVaR 95 \ 99				-20.4% \ -29.6%		-35.0% \ -61.1%

COMPOSITION BY CURRENCIES



COMPOSITION BY COUNTRIES



TOP COMPONENTS AS OF 19-Jun-2024

Company	Ticker	Country	Currency	Index Weight (%)
NESTLE SA	NESN SE Equity	CH	CHF	15.77%
NOVARTIS AG	NOVN SE Equity	CH	CHF	11.91%
ROCHE HOLDING AG	ROG SE Equity	CH	CHF	11.23%
UBS GROUP AG	UBSG SE Equity	CH	CHF	5.45%
ABB LTD-REG	ABBN SE Equity	CH	CHF	5.26%
COMPAGNIE FINANCIERE RICHEMONT SA	CFR SE Equity	CH	CHF	4.81%
ZURICH INSURANCE GROUP AG	ZURN SE Equity	CH	CHF	4.53%
HOLCIM LTD	HOLN SE Equity	CH	CHF	2.62%
SIKA AG	SIKA SE Equity	CH	CHF	2.53%
ALCON INC	ALC SE Equity	CH	CHF	2.51%

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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Solactive AG

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