

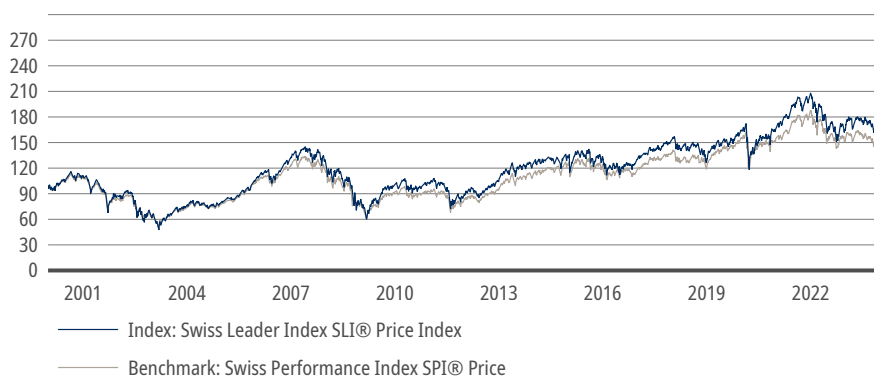


Swiss Leader Index SLI® Price Index

Index Description

The Swiss Leader Index SLI® PR Index (SLI) index measures the development of the extended Swiss Blue Chip equity market. The 30 largest and most liquid equity instruments traded at SIX are selected as components. The index composition is fixed to 30 shares which are generally freefloat market capitalisation weighted. The SLI applies a capping scheme to increase the weight of smaller components and therefore distributes the risk exposure more equally among all components. The index is standardised at 1000 points on December 30, 1999. It covers roughly 52% of the entire Swiss equity market compared to 99% of its benchmark Swiss Performance Index SPI® Price (SPIX).

Index Performance



Annual Index Return

Year	SLI	SPIX
YTD	5.07%	1.96%
2023	8.31%	2.95%
2022	-20.72%	-18.68%
2021	23.00%	20.19%
2020	3.00%	0.61%
2019	26.01%	26.67%
2018	-14.62%	-11.41%
2017	16.97%	16.32%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SLI	5.07%	9.19%	5.72%	3.16%	4.69%	7.12%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SLI	3.03%	2.92%	10.18%	14.47%	13.75%	13.68%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SLI	5.05%	3.65%	3.27%	3.40%	3.84%	4.11%

¹Annualized values for figures > 1Yr; ²Used benchmark: Swiss Performance Index SPI® Price

Dividend Yield & Turnover

	SLI	SPIX
Div.Yield		
2024	0.00%	0.01%
2023	3.18%	3.05%
2022	2.91%	2.70%
2021	2.56%	2.65%
2020	3.51%	3.19%
2019	3.21%	3.10%
2018	3.23%	3.20%

Turnover

	SLI	SPIX
2024	0.00%	0.00%
2023	19.86%	3.84%
2022	11.01%	2.98%
2021	10.07%	1.75%
2020	10.72%	2.69%
2019	13.89%	4.52%
2018	13.35%	1.97%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SLI	02/18/2011	08/10/2011	1,080.99	722.28	-33.18%
SPIX	04/15/2010	08/10/2011	442.12	303.70	-31.31%

Index Characteristics

	SLI	SPIX
No of Components	30	212
Historical Data Since	01/01/1996	01/03/1996
Launch Date	07/02/2007	01/01/1996
ESG Rating	B (8.05)	B (7.74)
Calculation Interval	tick-by-tick	3 minutes
Mcap Mio CHF		
Index Mcap	795,178.03	1,516,276.09
Largest Mcap	75,584.04	244,999.20
Smallest Mcap	2,606.40	0.49
Average Mcap	26,505.93	7,152.25
Median Mcap	18,047.38	537.96

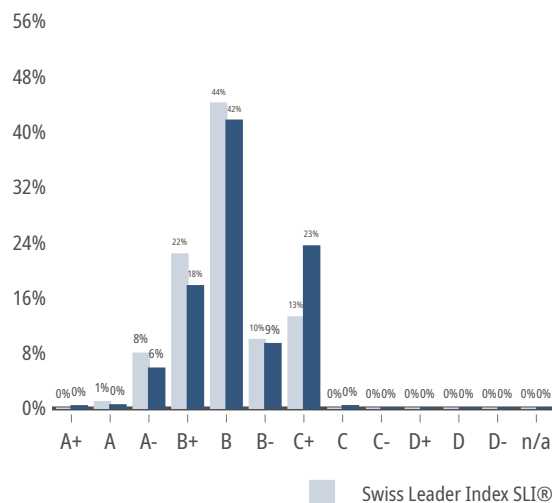
³Market capitalization free-float adjusted

Top 10 Components

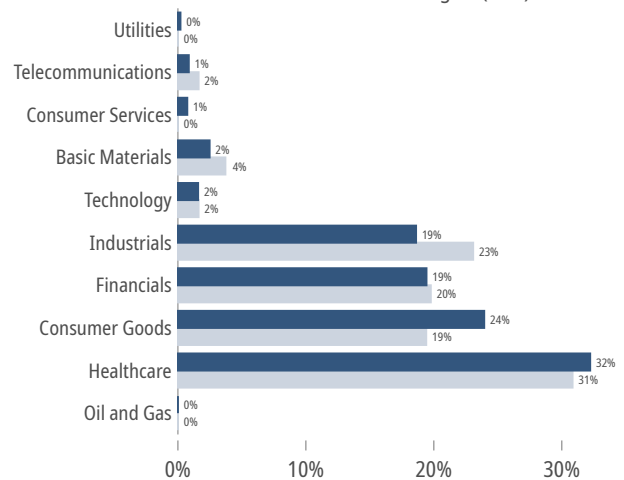
	Mcap (Mio CHF) ³	Weight
RICHEMONT N	75,584.04	9.51%
NOVARTIS N	70,495.24	8.87%
NESTLE N	61,719.65	7.76%
ROCHE GS	59,098.33	7.43%
ABB LTD N	38,063.14	4.79%
ALCON N	37,567.45	4.72%
HOLCIM N	36,819.74	4.63%
ZURICH INSURANCE N	34,643.16	4.36%
SIKA N	34,549.48	4.34%
LONZA N	34,404.56	4.33%
Total	482,944.80	60.73%

Sustainability Characteristics and Sector Exposure

Constituent Weights per Rating (in %)



Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SLI					
Price	SLI	CH0030252883	.SLI	SLI	Yes
Total Return	SLIC	CH0030252909	.SLIC	SLIC	Yes
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The Swiss Leader Index SLI® Price Index is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the [Rulebook](#).

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