

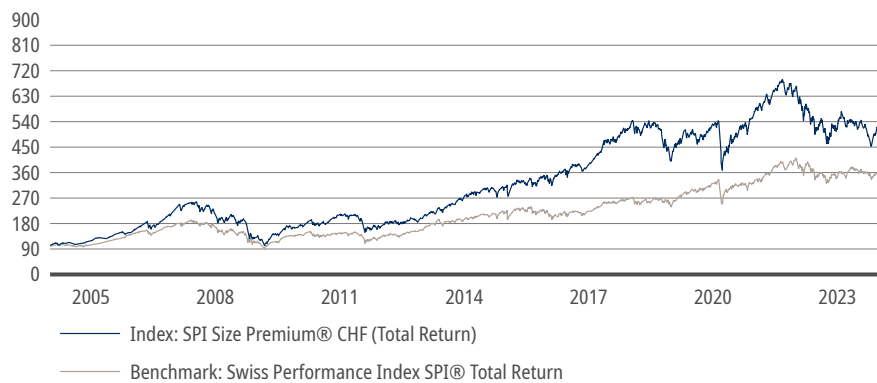


SPI Size Premium® CHF (Total Return)

Index Description

The SPI Size Premium® CHF (TR) (SPISPC) identifies the smallest equity instruments of the Swiss equity market applying a statistical pattern. The index is a variable component index with a limit of 30 shares. Its components are weighted by an equal contribution to risk and their weight is limited to 8%. On December 31, 2003 the SPI Size Premium® CHF (TR) was standardised at 100 points. As of today the index represents more than 0% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return (SXGE) covers 99% of that market.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPISPC	0.01%	4.24%	-5.96%	-3.80%	3.22%	10.89%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPISPC	9.41%	9.75%	14.80%	15.38%	16.24%	15.04%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPISPC	11.45%	9.21%	9.37%	7.31%	8.87%	8.58%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPISPC	09/02/2021	10/26/2023	690.20	452.37	-34.46%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Annual Index Return

Year	SPISPC	SXGE
YTD	0.01%	1.97%
2023	1.08%	6.09%
2022	-22.71%	-16.48%
2021	15.26%	23.38%
2020	9.48%	3.82%
2019	27.98%	30.59%
2018	-20.75%	-8.57%
2017	34.23%	19.92%

Dividend Yield & Turnover

	SPISPC	SXGE
Div.Yield		
2024	0.13%	0.01%
2023	2.44%	3.05%
2022	2.12%	2.70%
2021	1.76%	2.65%
2020	2.47%	3.19%
2019	2.04%	3.10%
2018	2.12%	3.20%

Turnover

	SPISPC	SXGE
2024	0.12%	0.01%
2023	32.45%	6.53%
2022	32.65%	5.36%
2021	19.91%	4.07%
2020	31.79%	5.41%
2019	32.77%	7.09%
2018	38.62%	4.72%

Index Characteristics

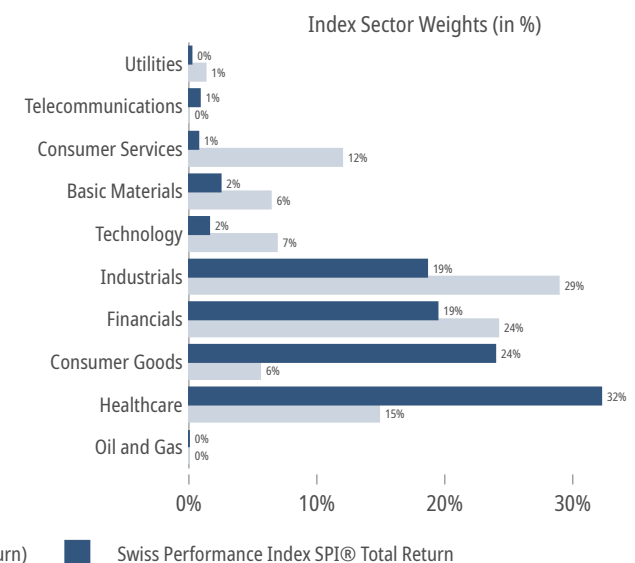
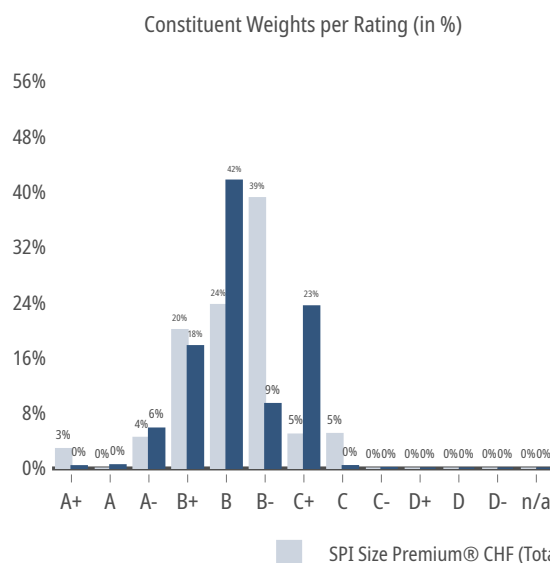
	SPISPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (7.76)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	774.68	244,999.20
Smallest Mcap	52.70	0.49
Average Mcap	343.87	7,152.25
Median Mcap	295.80	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Weight
GALENICA N	7.51%
PSP N	7.05%
CEMBRA MONEY BANK ...	6.13%
BARRY CALLEBAUT N	5.56%
DKSH N	5.20%
FLUGHAFEN ZUERICH ...	5.18%
ALLREAL N	4.98%
SIEGFRIED N	4.39%
BB BIOTECH N	3.96%
TECAN GROUP AG N	3.77%
Total	53.73%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPISPC					
Total Return	SPISPC	CH0329197294	.SPISPC	SPISPC	No
Price	SPISZ	CH0329197138	.SPISZ	SPISZ	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Size Premium® CHF (Total Return) 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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