

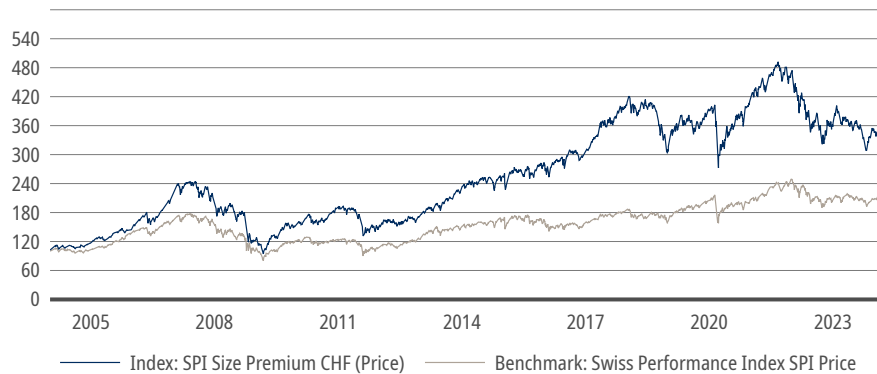


SPI Size Premium CHF (Price)

Index Description

The SPI Size Premium CHF (PR) (SPISZ) 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 (PR) 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 PR (SPIX) covers 99% of that market.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPISZ	4.66%	4.92%	1.28%	-5.69%	1.41%	8.73%
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SPISZ	11.84%	11.84%	15.87%	15.43%	16.13%	14.97%
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SPISZ	10.29%	10.29%	9.47%	7.33%	8.66%	8.46%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPISZ	09/02/2021	10/26/2023	492.26	308.10	-37.41%
SPIX	04/15/2010	08/10/2011	442.12	303.70	-31.31%

Annual Index Return

Year	SPISZ	SPIX
YTD	4.66%	4.77%
2023	-1.32%	2.95%
2022	-24.32%	-18.68%
2021	13.26%	20.19%
2020	6.85%	0.61%
2019	25.42%	26.67%
2018	-22.39%	-11.41%
2017	31.59%	16.32%

Dividend Yield & Turnover

	SPISZ	SPIX
Div.Yield		
2024	1.20%	1.72%
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

2024	13.83%	0.66%
2023	30.28%	3.84%
2022	30.86%	2.98%
2021	18.39%	1.75%
2020	29.82%	2.69%
2019	30.85%	4.52%
2018	36.60%	1.97%

Index Characteristics

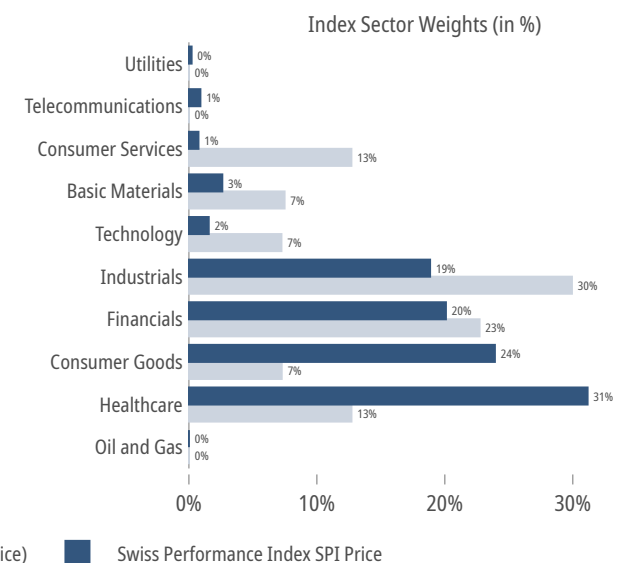
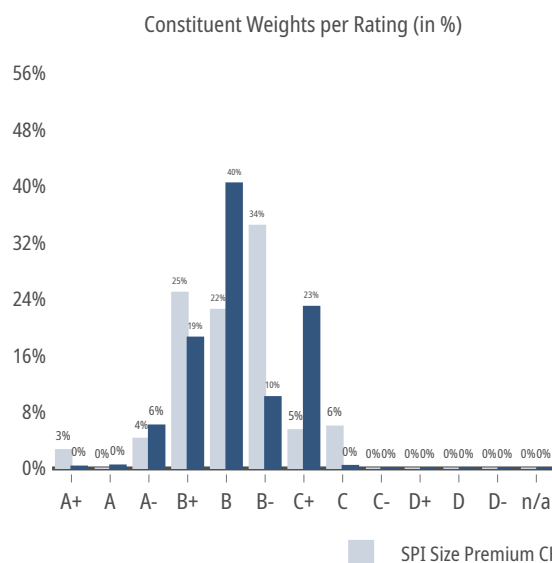
	SPI SZ	SPI X
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (7.81)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	785.55	255,652.50
Smallest Mcap	9.13	0.44
Average Mcap	341.93	7,369.27
Median Mcap	299.71	604.90

³Market capitalization free-float adjusted

Top 10 Components

	Weight
GALENICA N	7.66%
PSP N	7.53%
BARRY CALLEBAUT N	6.23%
FLUGHAFEN ZUERICH ...	5.88%
CEMBRA MONEY BANK ...	5.84%
ALLREAL N	5.35%
DKSH N	5.25%
SIEGFRIED N	4.00%
BB BIOTECH N	3.99%
CLARIANT N	3.77%
Total	55.49%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI SZ					
Price	SPI SZ	CH0329197138	.SPI SZ	SPI SZ	No
Total Return	SPI SPC	CH0329197294	.SPI SPC	SPI SPC	No
SPI X					
Price	SPI X	CH0000222353	.SPI X	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH I	SPI	Yes

Index Methodology

The SPI Size Premium CHF (Price) 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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