

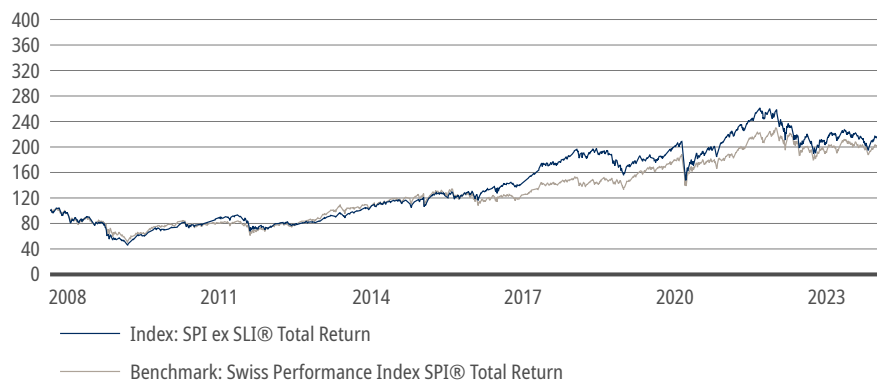


SPI ex SLI® Total Return

Index Description

The SPI ex SLI® TR (SXSLI) index measures the development of small and medium-sized Swiss equity market. The composition consists of the SPI without the components of the SLI. The index consists of a variable amount of components - currently 182. The components are weighted by their freefloat market capitalisation. The index was launched on September 03, 2007 and standardised at 1000 points as of December 31, 1999. It covers roughly 13% 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						
SXSLI	-0.28%	2.18%	-2.37%	-0.23%	4.85%	10.34%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SXSLI	2.61%	4.84%	10.36%	13.33%	13.40%	12.78%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SXSLI	4.65%	3.71%	4.15%	4.94%	6.18%	6.78%

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					
SXSLI	02/19/2020	03/18/2020	4,073.03	2,887.86	-29.10%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Annual Index Return

Year	SXSLI	SXGE
YTD	-0.28%	1.97%
2023	4.84%	6.09%
2022	-20.02%	-16.48%
2021	19.93%	23.38%
2020	7.05%	3.82%
2019	26.10%	30.59%
2018	-16.04%	-8.57%
2017	31.49%	19.92%

Dividend Yield & Turnover

	SXSLI	SXGE
Div.Yield		
2024	0.07%	0.01%
2023	2.51%	3.05%
2022	2.30%	2.70%
2021	1.97%	2.65%
2020	2.60%	3.19%
2019	2.58%	3.10%
2018	2.15%	3.20%

Turnover

	SXSLI	SXGE
2024	0.08%	0.01%
2023	22.23%	6.53%
2022	14.75%	5.36%
2021	8.71%	4.07%
2020	13.85%	5.41%
2019	11.43%	7.09%
2018	14.66%	4.72%

Index Characteristics

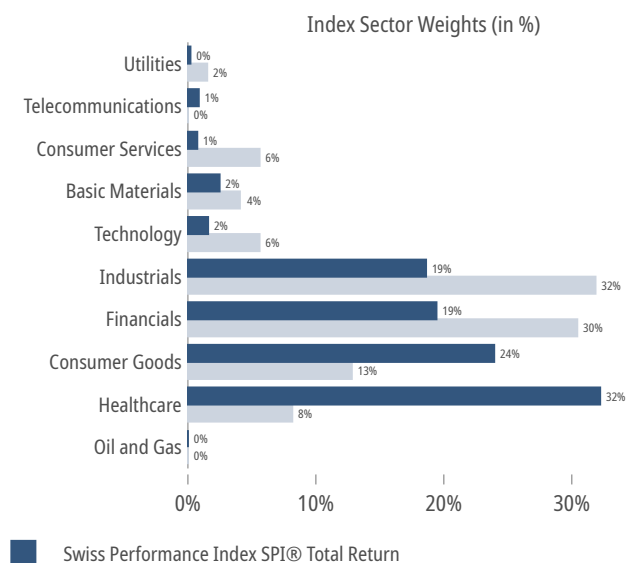
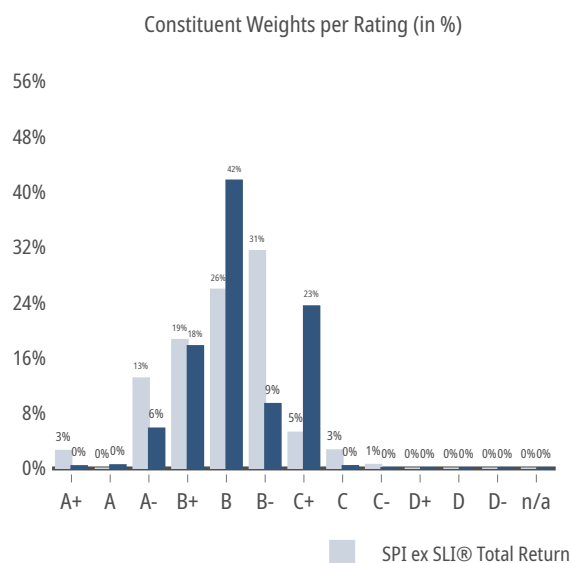
	SXSLI	SXGE
No of Components	182	212
Historical Data Since	12/30/1999	01/01/1996
Launch Date	09/03/2007	08/01/1987
ESG Rating	B (8.03)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Mcap Mio CHF		
Index Mcap	197,785.71	1,516,276.09
Largest Mcap	11,388.89	244,999.20
Smallest Mcap	0.49	0.49
Average Mcap	1,086.73	7,152.25
Median Mcap	423.89	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
LINDT N	11,388.89	5.76%
BALOISE N	6,531.08	3.30%
SWISS PRIME SITE N	6,482.72	3.28%
ADECCO N	5,967.35	3.02%
GEORG FISCHER N	5,372.18	2.72%
PSP N	5,160.14	2.61%
SCHINDLER N	4,734.81	2.39%
BARRY CALLEBAUT N	4,425.02	2.24%
TECAN GROUP AG N	4,407.49	2.23%
HELVETIA HOLDING N	4,365.16	2.21%
Total	58,834.83	29.75%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SXSLI					
Total Return	SXSLI	CH0033051423	.SXSLI	SPIEX	No
Price	SXSLIX	CH0033051415	.SXSLIX	SPIEXX	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI ex SLI® 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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