

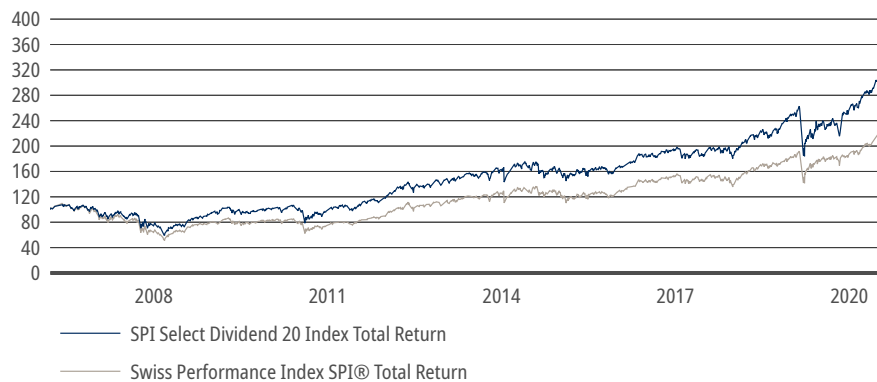


SPI Select Dividend 20 Index Total Return

Index Description

The SPI Select Dividend 20 Index Total Return measures the development of the highest-yielding instruments of the SPI. It includes the 20 instruments with the highest dividend paying record and a solid profitability of the SPI. The components are weighted by their dividend yield. On March 19, 2007, the SPI Select Dividend 20 Index Total Return was standardised at 1000 points. As of today the index represents more than 15% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return covers 99% of that market.

Index Performance



Annual Index Return¹

Year	SPI Select	SPI
2021	37.40%	30.89%
2020	4.26%	3.82%
2019	33.82%	30.40%
2018	-4.25%	-8.59%
2017	17.29%	19.98%
2016	0.25%	-1.41%
2015	1.37%	2.68%
2014	11.34%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Select	23.59%	10.05%	38.00%	17.95%	10.74%	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
Volatility						
SPI Select	0.65%	0.52%	0.80%	0.65%	0.38%	-
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SPI Select ²	0.24%	0.16%	5.06%	5.25%	3.96%	-

¹ Annualized values; ² Used benchmark: Swiss Performance Index SPI® Total Return

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPI Select	02/19/2020	03/23/2020	2,629	1,839	-30.06%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

Dividend Yield & Turnover

	SPI Select	SPI
Div. Yield		
2021	3.27%	2.58%
2020	4.37%	3.19%
2019	3.94%	3.10%
2018	3.88%	3.20%
2017	3.83%	3.09%
2016	3.73%	3.42%
2015	3.46%	2.93%

	SPI Select	SPI
Turnover		
2021	51.14%	3.24%
2020	41.00%	5.72%
2019	35.41%	7.66%
2018	31.09%	6.19%
2017	52.01%	11.06%
2016	56.08%	6.36%
2015	28.32%	6.26%

Index Characteristics

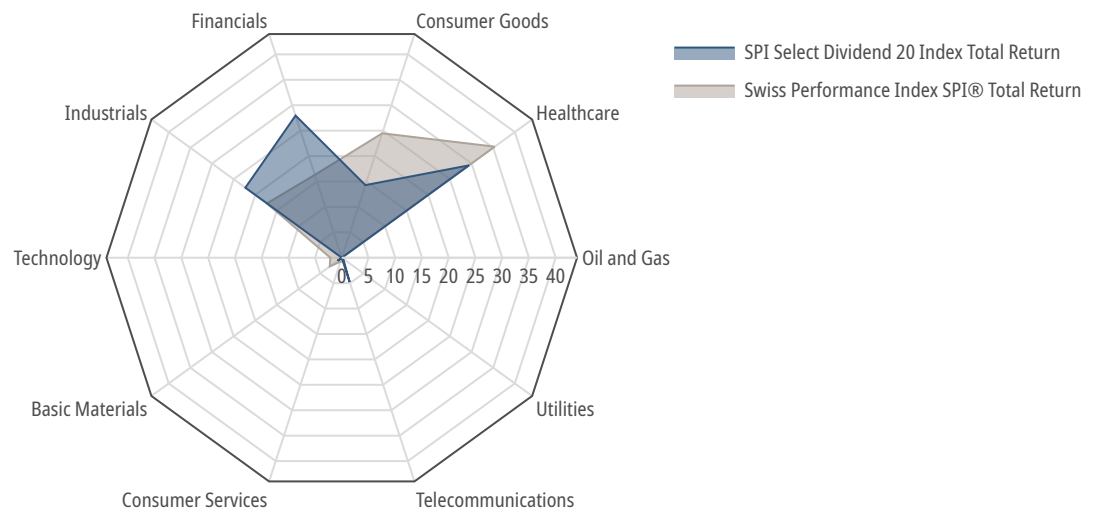
	SPI Select	SPI
Historical Data Since	03/19/2007	-
Launch Date	03/19/2007	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	20	218
Mcap (Mio CHF)³		
Index Mcap	285,714.22	1,786,951.98
Largest Mcap	43,796.26	333,446.94
Smallest Mcap	141.59	1.09
Average Mcap	14,285.71	8,197.03
Median Mcap	6,243.54	611.6

³ Market capitalization free-float adjusted

Top 10 SPI Select Dividend 20 Index Total Return Components

	Mcap (Mio CHF) ³	Weight
ZURICH INSURANCE N	43,796.26	15%
ROCHE GS	43,292.39	15%
NESTLE N	40,819.25	14%
NOVARTIS N	40,704.36	14%
ABB LTD N	38,629.81	14%
PARTNERS GROUP N	17,877.04	6%
SWISSCOM N	13,654.72	5%
GEBERIT N	12,394.60	4%
KUEHNE+NAGEL INT N	7,330.60	3%
SWISS PRIME SITE N	6,894.79	2%
Total	265,393.82	93%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI Select					
Total Return	SDIVIC	CH0233939773	.SDIVIC	SDIVIC	No
Price	SDIVI	CH0233939740	.SDIVI	SDIVI	No
SPI					
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Select Dividend 20 Index 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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