

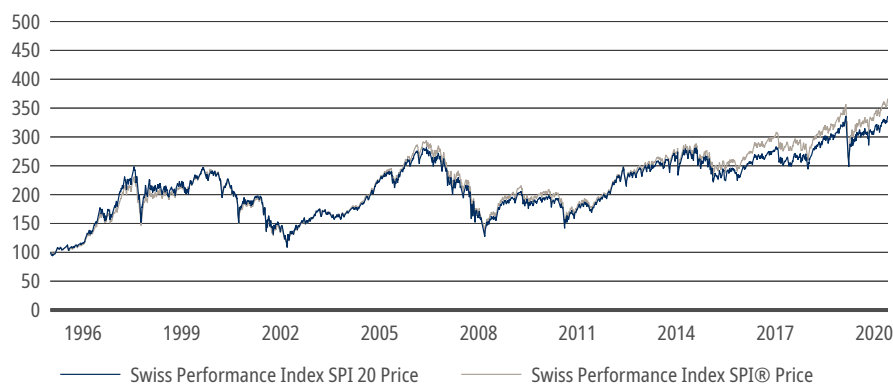


Swiss Performance Index SPI 20 Price

Index Description

The Swiss Performance Index SPI 20 Price measures the development of the Swiss Blue Chip equity market. The 20 largest and most liquid equity instruments traded at SIX are selected as components. The index composition is fixed to 20 shares which are weighted by their freefloat market capitalisation. Compared to the SMI no capping is applied. On June 30, 1988, the Swiss Performance Index SPI 20 Price was standardised at 1500 points. As of today the index represents more than 78% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price covers 99% of that market.

Index Performance



Annual Index Return¹

Year	SPI 20 PR	SPI
2021	14.83%	18.51%
2020	-0.55%	0.61%
2019	26.35%	26.51%
2018	-9.44%	-11.44%
2017	14.02%	16.37%
2016	-6.78%	-4.67%
2015	-1.84%	-0.25%
2014	9.51%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI 20 PR	5.93%	8.57%	12.94%	10.30%	3.86%	2.68%
SPI	7.33%	8.92%	16.51%	9.73%	4.77%	3.13%
Volatility						
SPI 20 PR	0.68%	0.68%	0.85%	0.60%	0.38%	0.29%
SPI	0.67%	0.67%	0.82%	0.58%	0.36%	0.28%
Tracking Err.						
SPI 20 PR ²	0.12%	0.10%	1.80%	1.93%	1.59%	1.61%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI 20 PR	06/01/2007	03/09/2009	9,531	4,308	-54.81%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

Dividend Yield & Turnover

	SPI 20 PR	SPI
Div. Yield		
2021	2.80%	2.54%
2020	3.36%	3.19%
2019	3.24%	3.10%
2018	3.45%	3.20%
2017	3.29%	3.09%
2016	3.65%	3.42%
2015	3.05%	2.93%

	SPI 20 PR	SPI
Turnover		
2021	0.04%	0.43%
2020	2.94%	2.87%
2019	3.29%	4.59%
2018	2.97%	3.05%
2017	0.34%	8.45%
2016	-	3.36%
2015	-	3.54%

Index Characteristics

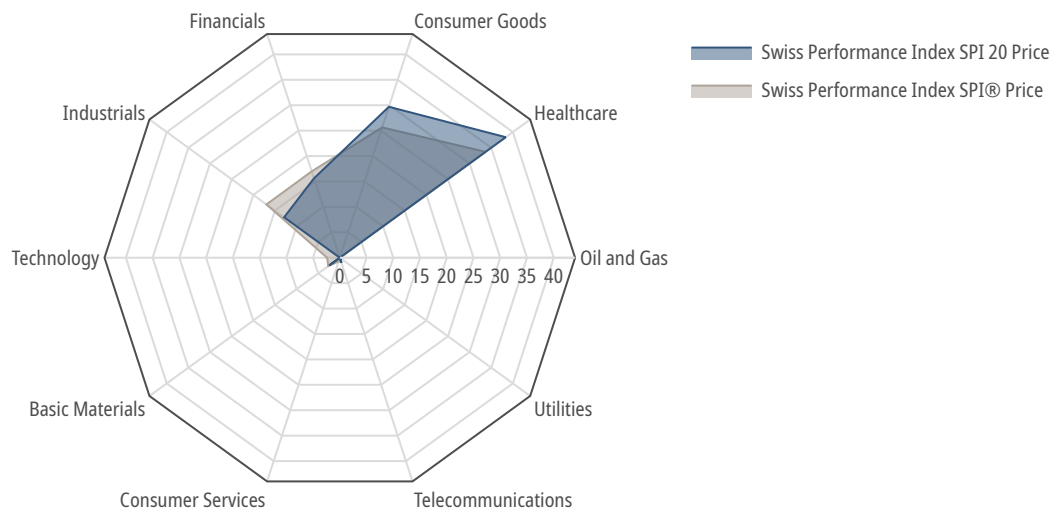
	SPI 20 PR	SPI
Historical Data Since	-	01/03/1996
Launch Date	06/30/1988	06/01/1987
Calculation Interval	tick-by-tick	3 minutes
No of Components	20	215
Mcap (Mio CHF)³		
Index Mcap	1,248,261.6	1,586,517.19
Largest Mcap	313,683.28	313,683.28
Smallest Mcap	8,090.51	1.14
Average Mcap	62,413.08	7,379.15
Median Mcap	32,322.41	609.9

³ Market capitalization free-float adjusted

Top 10 Swiss Performance Index SPI 20 Price Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	313,683.28	25%
ROCHE GS	209,082.66	17%
NOVARTIS N	192,332.07	15%
ZURICH INSURANCE N	56,377.42	5%
ABB LTD N	54,160.61	4%
UBS GROUP N	49,465.23	4%
RICHEMONT N	48,880.08	4%
LONZA N	43,251.45	3%
SIKA N	38,621.19	3%
ALCON N	34,229.45	3%
Total	1,040,083.44	83%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI 20 PR					
Price	SPI20	CH0368313760	.SPI20	SPI20	No
Total Return	SPI2C	CH0368313778	.SPI2C	SPI2C	No
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

Index Methodology

The Swiss Performance Index SPI 20 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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