

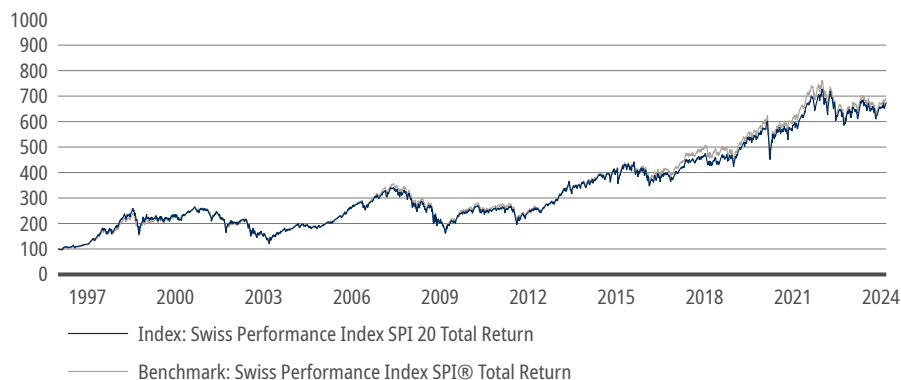


Swiss Performance Index SPI 20 Total Return

Index Description

The Swiss Performance Index SPI 20 TR (SPI2C) index 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 TR (SPI2C) was standardised at 1500 points. As of today the index represents more than 80% 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



Annual Index Return

Year	SPI2C	SXGE
YTD	2.25%	1.97%
2023	5.96%	6.09%
2022	-14.55%	-16.48%
2021	23.70%	23.38%
2020	2.79%	3.82%
2019	30.62%	30.59%
2018	-6.29%	-8.57%
2017	17.73%	19.92%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPI2C	2.25%	5.10%	5.24%	5.47%	7.24%	9.31%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPI2C	2.94%	3.17%	9.45%	12.91%	11.83%	11.86%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPI2C	0.90%	0.73%	1.05%	1.41%	1.72%	1.54%

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					
SPI2C	04/15/2010	08/10/2011	10,823.53	7,793.26	-28.00%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Dividend Yield & Turnover

	SPI2C	SXGE
Div.Yield		
2024	0.00%	0.01%
2023	3.14%	3.05%
2022	2.79%	2.70%
2021	2.89%	2.65%
2020	3.36%	3.19%
2019	3.24%	3.10%
2018	3.45%	3.20%

Turnover

	SPI2C	SXGE
2024	0.00%	0.01%
2023	8.74%	6.53%
2022	5.47%	5.36%
2021	4.58%	4.07%
2020	5.76%	5.41%
2019	7.76%	7.09%
2018	4.10%	4.72%

Index Characteristics

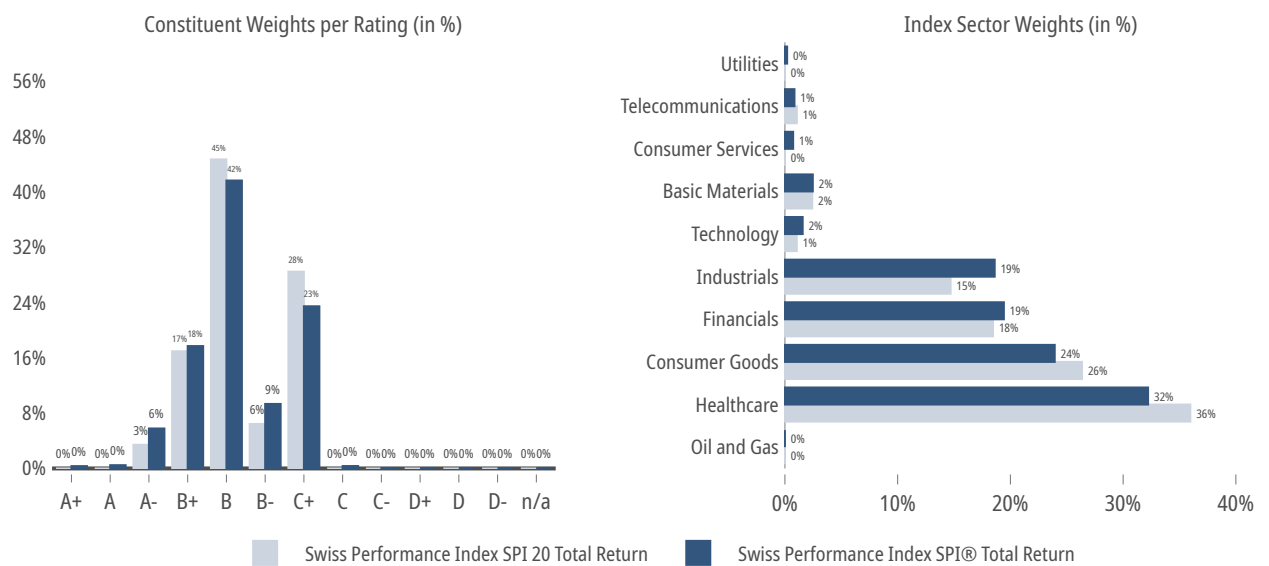
	SPI2C	SXGE
No of Components	20	212
Historical Data Since	01/01/1996	01/01/1996
Launch Date	07/04/2017	08/01/1987
ESG Rating	B (7.6)	B (7.74)
Calculation Interval	tick-by-tick	3 minutes
Mcap Mio CHF		
Index Mcap	1,216,630.74	1,516,276.09
Largest Mcap	244,999.20	244,999.20
Smallest Mcap	12,811.76	0.49
Average Mcap	60,831.54	7,152.25
Median Mcap	35,986.00	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	244,999.20	20.14%
NOVARTIS N	189,177.82	15.55%
ROCHE GS	162,959.42	13.39%
UBS GROUP N	77,111.20	6.34%
RICHEMONT N	75,584.04	6.21%
ZURICH INSURANCE N	68,787.20	5.65%
ABB LTD N	65,829.59	5.41%
SIKA N	41,002.46	3.37%
HOLCIM N	38,301.76	3.15%
ALCON N	37,567.45	3.09%
Total	1,001,320.13	82.30%

Sustainability Characteristics and Sector Exposure



Index Information

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

Index Methodology

The Swiss Performance Index SPI 20 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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