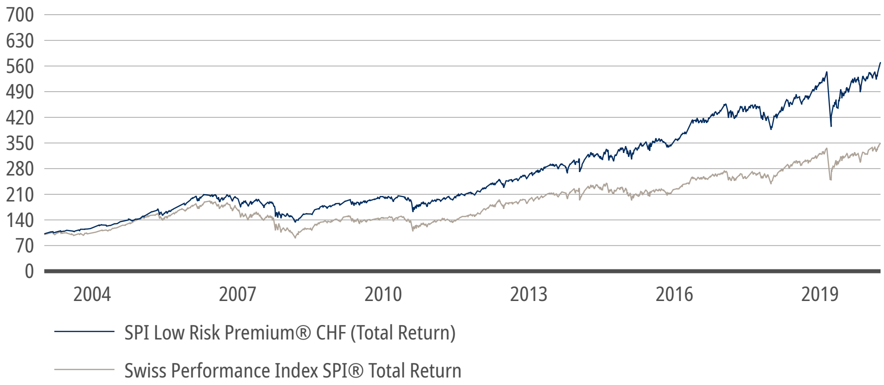
SPI Low Risk Premium® CHF (Total Return)

Index Description

The SPI Low Risk Premium® CHF (Total Return) identifies equity instruments with the lowest risk of the Swiss equity market based on 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 Low Risk Premium® CHF (Total Return) was standardised at 100 points. As of today the index represents more than 6% 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 Return[1]

Year	SPI Low Ri	SPI
2021	24.84%	24.82%
2020	5.69%	3.82%
2019	29.46%	30.40%
2018	-10.69%	-8.59%
2017	23.83%	19.98%
2016	5.07%	-1.41%
2015	13.59%	2.68%
2014	13.22%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr[1]	3 Yrs[1]	7 Yrs[1]	15 Yrs[1]
Return						
SPI Low Ri	5.70%	5.70%	30.61%	10.22%	10.81%	8.74%
SPI	5.70%	5.70%	26.22%	11.39%	8.17%	5.66%
Volatility						
SPI Low Ri	0.67%	0.67%	0.88%	0.55%	0.33%	0.22%
SPI	0.69%	0.69%	0.93%	0.59%	0.36%	0.28%
Tracking Err.						
SPI Low Ri[2]	0.29%	0.29%	6.97%	6.44%	5.75%	6.87%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI Low Ri	06/01/2007	03/09/2009	211	133	-36.64%
SPI	06/01/2007	03/09/2009	7,747	3,622	-53.25%

Dividend Yield & Turnover

	SPI Low Ri	SPI
Div. Yield		
2021	0.68%	1.12%
2020	3.11%	3.19%
2019	2.89%	3.10%
2018	2.85%	3.20%
2017	2.79%	3.09%
2016	3.24%	3.42%
2015	2.82%	2.93%
Turnover		
2021	7.01%	1.05%
2020	45.76%	5.72%
2019	29.10%	7.66%
2018	50.22%	6.19%
2017	34.66%	11.06%
2016	90.68%	6.36%
2015	-	6.26%

All data retrieved as of 03/30/2021

Index Characteristics

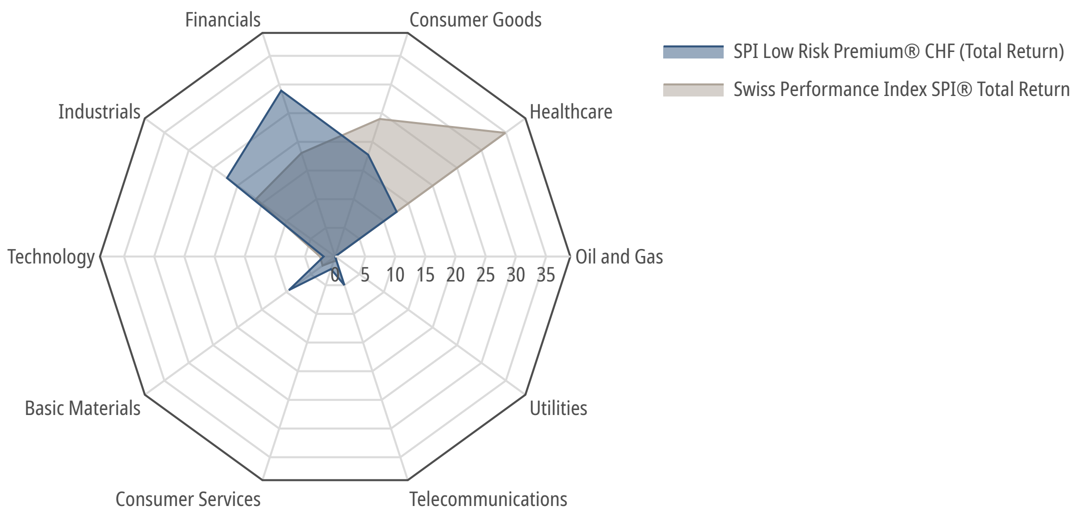
	SPI Low Ri	SPI
Historical Data Since	12/31/2003	-
Launch Date	12/31/2003	06/01/1987
Calculation Interval	3 minutes	3 minutes
No of Components	30	214
Mcap (Mio CHF)[3]		
Index Mcap	99,887.49	1,501,510.82
Largest Mcap	5,512.46	273,695.0
Smallest Mcap	1,354.23	1.22
Average Mcap	3,329.58	7,016.41
Median Mcap	3,034.69	557.47

[3] Market capitalization free-float adjusted

Top 10 SPI Low Risk Premium® CHF (Total Return) Components

	Mcap (Mio CHF)[3]	Weight
NESTLE N	5,512.46	6%
KUEHNE+NAGEL INT N	5,426.55	5%
SWISS PRIME SITE N	5,000.98	5%
SWISSCOM N	4,991.43	5%
GIVAUDAN N	4,892.09	5%
LINDT PS	4,877.99	5%
GEBERIT N	4,867.35	5%
PSP N	4,831.86	5%
EMS-CHEMIE N	4,559.51	5%
BARRY CALLEBAUT N	4,520.49	5%
Total	49,480.71	50%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI Low Ri					
Total Return	SPILPC	CH0329197336	.SPILPC	SPILPC INDEX	No
Price	SPILP	CH0329197179	.SPILP	SPILP INDEX	No
SPI					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Low Risk Premium® CHF (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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