

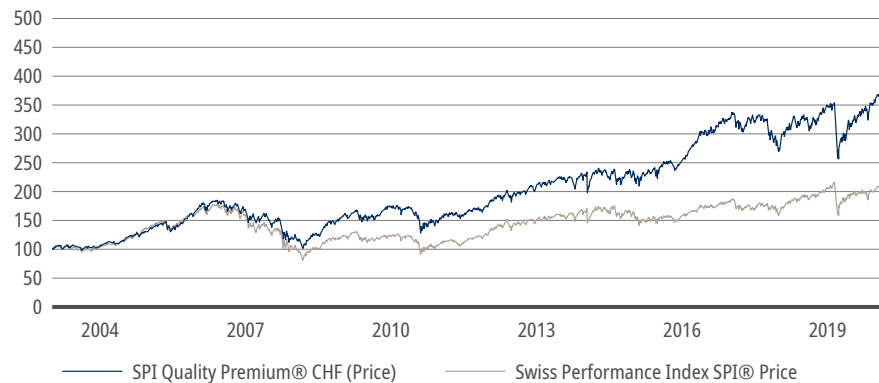


SPI Quality Premium® CHF (Price)

Index Description

The SPI Quality Premium® CHF (Price) identifies the most profitable equity instruments of the Swiss 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 Quality Premium® CHF (Price) 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® Price covers 99% of that market.

Index Performance



Annual Index Return¹

Year	SPI Qualit	SPI
2021	32.82%	19.40%
2020	4.95%	0.61%
2019	25.76%	26.51%
2018	-15.42%	-11.44%
2017	28.74%	16.37%
2016	7.95%	-4.67%
2015	2.75%	-0.25%
2014	8.28%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Qualit	7.35%	7.35%	39.10%	8.01%	8.84%	6.85%
SPI	4.53%	4.53%	22.55%	7.98%	4.89%	2.59%
Volatility						
SPI Qualit	0.74%	0.74%	0.99%	0.62%	0.37%	0.26%
SPI	0.68%	0.68%	0.92%	0.58%	0.36%	0.28%
Tracking Err.						
SPI Qualit ²	0.32%	0.32%	6.00%	6.31%	5.43%	5.82%

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 Qualit	05/23/2007	03/06/2009	185	102	-44.99%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

Dividend Yield & Turnover

	SPI Qualit	SPI
Div. Yield		
2021	0.69%	1.12%
2020	2.60%	3.19%
2019	2.58%	3.10%
2018	2.46%	3.20%
2017	2.43%	3.09%
2016	2.59%	3.42%
2015	2.57%	2.93%

	SPI Qualit	SPI
Turnover		
2021	4.83%	0.08%
2020	22.43%	2.87%
2019	31.12%	4.59%
2018	43.58%	3.05%
2017	27.68%	8.45%
2016	66.64%	3.36%
2015	-	3.54%

All data retrieved as of 03/30/2021

Index Characteristics

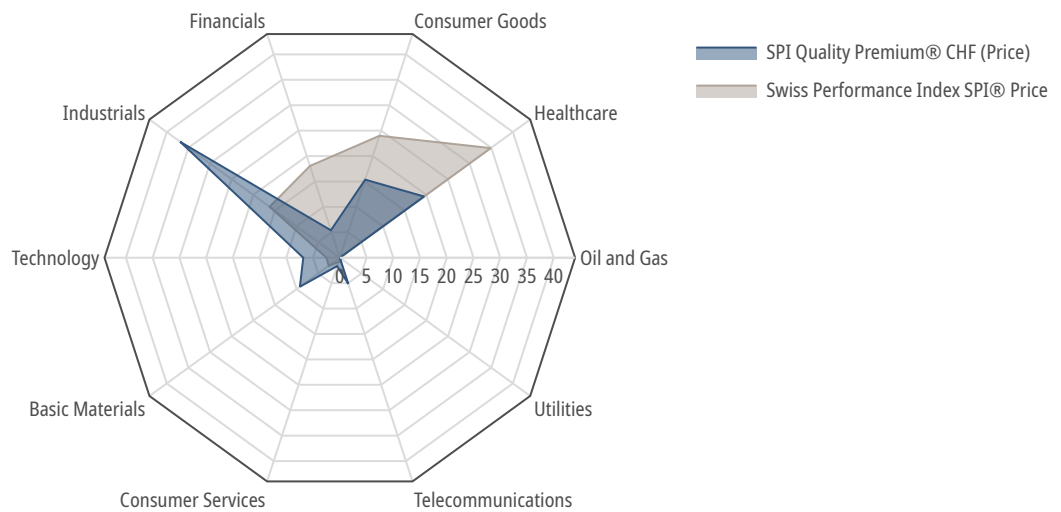
	SPI Qualit	SPI
Historical Data Since	12/31/2003	01/03/1996
Launch Date	12/31/2003	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	214
Mcap (Mio CHF)³		
Index Mcap	102,848.84	1,501,510.82
Largest Mcap	5,747.63	273,695.0
Smallest Mcap	1,183.77	1.22
Average Mcap	3,428.29	7,016.41
Median Mcap	3,491.86	557.47

³ Market capitalization free-float adjusted

Top 10 SPI Quality Premium® CHF (Price) Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	5,747.63	6%
ROCHE GS	5,419.22	5%
KUEHNE+NAGEL INT N	5,388.98	5%
SWISSCOM N	5,296.18	5%
GIVAUDAN N	5,160.89	5%
GEBERIT N	5,032.14	5%
LOGITECH N	4,826.72	5%
EMS-CHEMIE N	4,334.77	4%
SGS N	4,255.20	4%
NOVARTIS N	4,168.35	4%
Total	49,630.07	48%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI Qualit					
Price	SPIQP	CH0329197187	.SPIQP	SPIQP INDEX	No
Total Return	SPIQPC	CH0329197344	.SPIQPC	SPIQPC INDEX	No
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

Index Methodology

The SPI Quality Premium® CHF (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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