

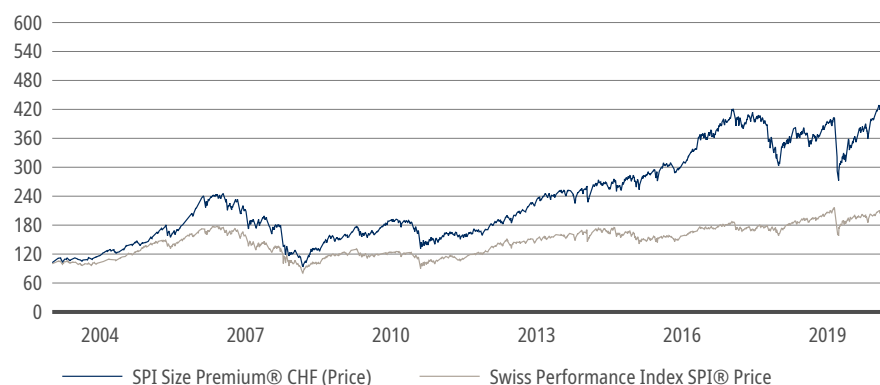


SPI Size Premium® CHF (Price)

Index Description

The SPI Size Premium® CHF (Price) identifies the smallest equity instruments of the Swiss equity market applying 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 Size 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 Size P | SPI |
|------|------------|---------|
| 2021 | 26.43% | 19.40% |
| 2020 | 6.85% | 0.61% |
| 2019 | 25.26% | 26.51% |
| 2018 | -22.45% | -11.44% |
| 2017 | 31.69% | 16.37% |
| 2016 | 7.74% | -4.67% |
| 2015 | 11.10% | -0.25% |
| 2014 | 9.91% | 9.73% |

Risk and Return Profile

| | YTD | 3 Mths | 1 Yr ¹ | 3 Yrs ¹ | 7 Yrs ¹ | 15 Yrs ¹ |
|-------------------------|-------|--------|-------------------|--------------------|--------------------|---------------------|
| Return | | | | | | |
| SPI Size P | 6.04% | 6.04% | 46.24% | 4.46% | 8.97% | 6.57% |
| SPI | 4.53% | 4.53% | 22.55% | 7.98% | 4.89% | 2.59% |
| Volatility | | | | | | |
| SPI Size P | 0.86% | 0.86% | 1.05% | 0.66% | 0.37% | 0.27% |
| SPI | 0.68% | 0.68% | 0.92% | 0.58% | 0.36% | 0.28% |
| Tracking Err. | | | | | | |
| SPI Size P ² | 0.53% | 0.53% | 9.50% | 9.19% | 7.92% | 8.89% |

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 Size P | 07/16/2007 | 03/09/2009 | 245 | 94 | -61.42% |
| SPI | 06/01/2007 | 03/09/2009 | 603 | 271 | -54.99% |

Dividend Yield & Turnover

| | SPI Size P | SPI |
|-------------------|------------|-------|
| Div. Yield | | |
| 2021 | 0.31% | 1.12% |
| 2020 | 2.47% | 3.19% |
| 2019 | 2.04% | 3.10% |
| 2018 | 2.12% | 3.20% |
| 2017 | 2.01% | 3.09% |
| 2016 | 2.20% | 3.42% |
| 2015 | 2.18% | 2.93% |
| Turnover | | |
| 2021 | 3.90% | 0.08% |
| 2020 | 29.82% | 2.87% |
| 2019 | 35.13% | 4.59% |
| 2018 | 36.51% | 3.05% |
| 2017 | 22.33% | 8.45% |
| 2016 | 93.95% | 3.36% |
| 2015 | - | 3.54% |

All data retrieved as of 03/30/2021

Index Characteristics

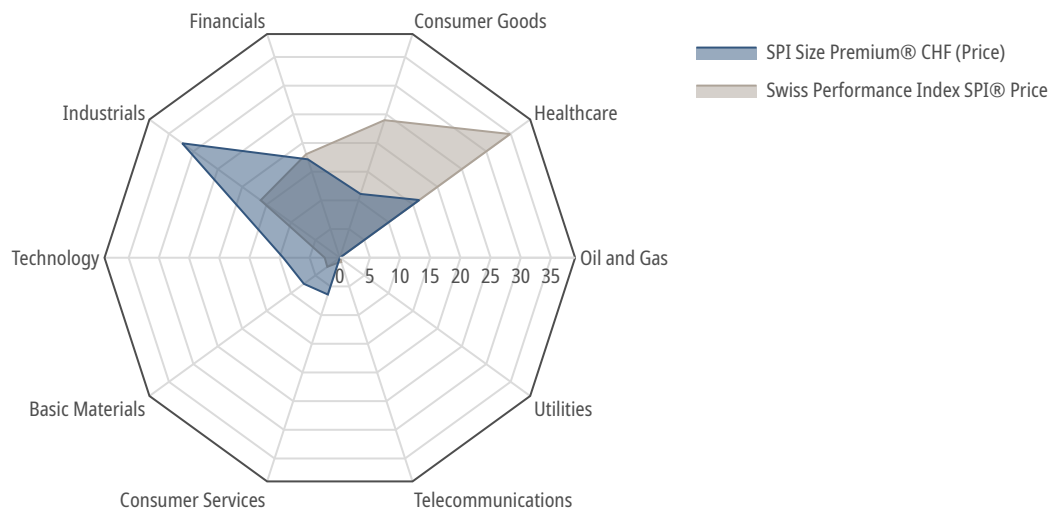
| | SPI Size P | SPI |
|-----------------------------------|------------|--------------|
| Historical Data Since | 12/31/2003 | 01/03/1996 |
| Launch Date | 12/31/2003 | 06/01/1987 |
| Calculation Interval | End of day | 3 minutes |
| No of Components | 30 | 214 |
| Mcap (Mio CHF)³ | | |
| Index Mcap | 105,523.54 | 1,501,510.82 |
| Largest Mcap | 5,914.36 | 273,695.0 |
| Smallest Mcap | 714.32 | 1.22 |
| Average Mcap | 3,517.45 | 7,016.41 |
| Median Mcap | 3,531.41 | 557.47 |

³ Market capitalization free-float adjusted

Top 10 SPI Size Premium® CHF (Price) Components

| | Mcap (Mio CHF) ³ | Weight |
|-------------------|-----------------------------|--------|
| PSP N | 5,914.36 | 6% |
| LOGITECH N | 5,642.77 | 5% |
| BARRY CALLEBAUT N | 4,968.40 | 5% |
| TECAN GROUP AG N | 4,955.12 | 5% |
| EMS-CHEMIE N | 4,738.86 | 4% |
| SIEGFRIED N | 4,699.37 | 4% |
| ALLREAL N | 4,599.69 | 4% |
| DKSH N | 4,568.64 | 4% |
| VAT GROUP N | 4,220.14 | 4% |
| BB BIOTECH N | 4,017.28 | 4% |
| Total | 48,324.64 | 46% |

Index Sector Weights (in %)



Index Information

| | Symbol | ISIN | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|-------------------|--------|--------------|---------------|------------------|----------------|
| SPI Size P | | | | | |
| Price | SPISZ | CH0329197138 | .SPISZ | SPISZ INDEX | No |
| Total Return | SPISPC | CH0329197294 | .SPISPC | SPISPC INDEX | No |
| SPI | | | | | |
| Price | SPIX | CH0000222353 | .SPIX | SPIND | Yes |
| Total Return | SXGE | CH0009987501 | .SSH1 | SPI | Yes |

Index Methodology

The SPI Size 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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