

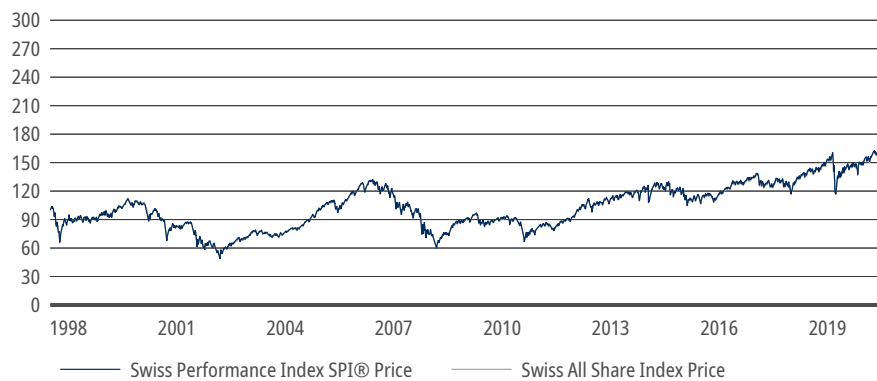


Swiss Performance Index SPI® Price

Index Description

The Swiss Performance Index SPI® Price measures the development of the more liquid and therefore tradable equity instruments listed on SIX. It usually serves as a benchmark for the overall Swiss equity market. The index has a variable number of components - currently 218, which are weighted by their freefloat market capitalisation. The index is standardised at 100 points on June 01, 1987. As of today the index covers roughly 99% of the Swiss Equity Market. Its benchmark the Swiss All Shares Index covers by definition 100% of that market.

Index Performance



Annual Index Return¹

Year	SPI	All Share
2021	25.98%	26.13%
2020	0.61%	0.66%
2019	26.51%	26.51%
2018	-11.43%	-11.34%
2017	16.37%	16.28%
2016	-4.67%	-5.02%
2015	-0.25%	-0.13%
2014	9.73%	9.80%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI	16.65%	8.68%	22.59%	10.78%	6.01%	3.23%
All Share	16.74%	8.75%	22.65%	10.84%	6.00%	3.22%
Volatility						
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
All Share	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SPI ²	0.01%	0.00%	0.08%	0.08%	0.13%	0.15%

¹ Annualized values; ² Used benchmark: Swiss All Share Index Price

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI	06/01/2007	03/09/2009	603	271	-54.99%
All Share	06/01/2007	03/09/2009	599	270	-54.94%

Dividend Yield & Turnover

	SPI	All Share
Div. Yield		
2021	2.58%	2.58%
2020	3.19%	3.19%
2019	3.10%	3.10%
2018	3.20%	3.21%
2017	3.09%	3.10%
2016	3.42%	3.42%
2015	2.93%	2.94%

	SPI	All Share
Turnover		
2021	0.98%	1.71%
2020	2.87%	3.95%
2019	4.59%	4.58%
2018	3.05%	3.11%
2017	8.45%	8.07%
2016	3.36%	2.76%
2015	3.54%	3.69%

All data retrieved as of 08/31/2021

Index Characteristics

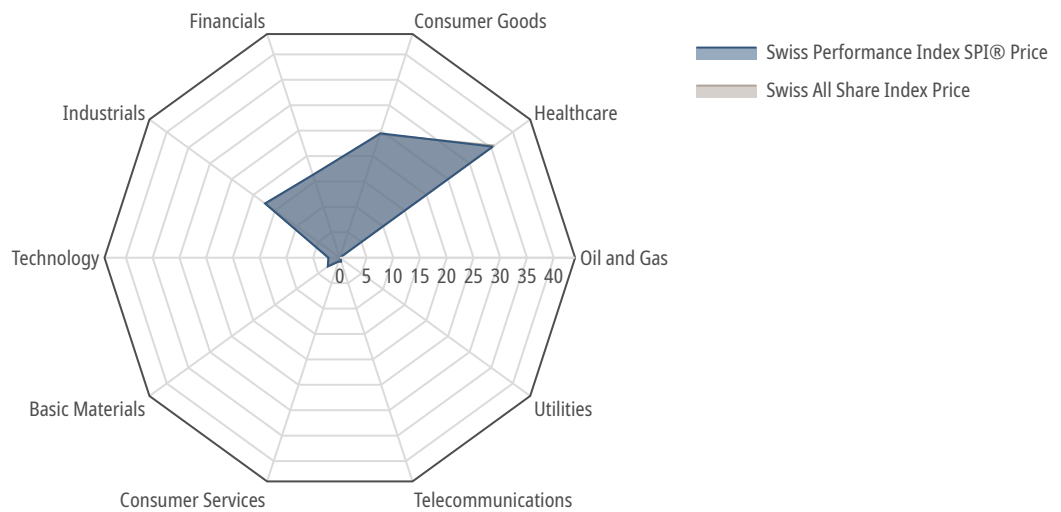
	SPI	All Share
Historical Data Since	01/03/1996	01/04/1999
Launch Date	06/01/1987	07/01/1998
Calculation Interval	3 minutes	3 minutes
No of Components	218	230
Mcap (Mio CHF)³		
Index Mcap	1,786,951.98	1,800,466.39
Largest Mcap	333,446.94	333,446.94
Smallest Mcap	1.09	0.38
Average Mcap	8,197.03	7,828.11
Median Mcap	611.6	605.28

³ Market capitalization free-float adjusted

Top 10 Swiss Performance Index SPI® Price Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	333,446.94	19%
ROCHE GS	258,367.43	14%
NOVARTIS N	209,182.10	12%
ABB LTD N	60,783.78	3%
ZURICH INSURANCE N	60,484.99	3%
LONZA N	57,713.28	3%
UBS GROUP N	53,470.70	3%
RICHEMONT N	52,722.00	3%
SIKA N	46,801.96	3%
ALCON N	37,697.37	2%
Total	1,170,670.54	66%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
All Share					
Price	SSIP	CH0009110849	.SSIP	SSIP	No
Total Return	SSIRT	CH0009111011	.SSIR	SSIRT	No

Index Methodology

The Swiss Performance Index SPI® 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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