



Swiss Performance Index (SPI®) Family

The SPI® Family: SPI® and SPI EXTRA®

The SPI Family comprises various indices compiled and published by SIX. The underlying share universe includes approximately 230 equity issues. For a company's shares to be included in the SPI universe, the company must be primary listed in Switzerland and the shares must have a free-float equal to or greater than 20%. In 1998, all investment companies were taken out of the SPI Family and put into the specially designed Investment Index. The Swiss All Share Index, which includes the entire spectrum of primary listed shares on SIX, has also been compiled and published since 1998.

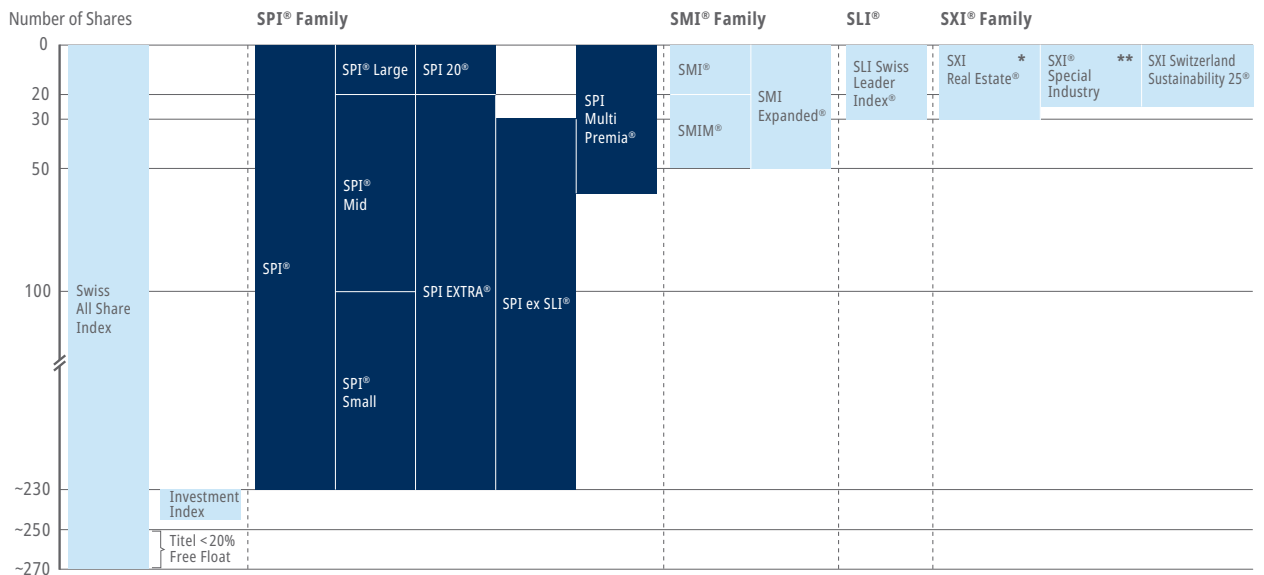
SPI®

The SPI includes all shares in the index family and is also broken down into various sub-indices. In addition to a grouping into sector-specific indices, these sub-indices are also calculated according to total market capitalisation: i.e. SPI Large, SPI Mid and SPI Small.

SPI EXTRA®

The SPI EXTRA, which has been published since 2004, comprises all of the SPI issues with the exception of Swiss blue chips. The latter are reflected in the SMI. The SPI EXTRA has rapidly evolved into an indispensable benchmark for those portfolio managers who invest their clients' funds in small and medium-sized companies.

Equity index structure



* SXI Real Estate®: SXI Real Estate® All Shares, SXI Real Estate® Broad, SXI Real Estate® Shares Broad, SXI Real Estate® Funds Broad, SXI Swiss Real Estate®, SXI Swiss Real Estate® Shares, SXI Swiss Real Estate® Funds
 ** SXI® Special Industry: SXI Life Sciences®, SXI-Bio+Medtech®

Family data SPI®

	Symbol	Security no.	ISIN	Reuters RIC	Bloomberg ticker
SPI®					
Price	SPIX	0222235	CH0000222353	.SPIX	SPIND
Total Return	SXGE	998750	CH0009987501	.SSHI	SPI
SPI Extra®					
Price	SPIEXX	1781100	CH0017811008	.SPIEXX	SPIEXX
Total Return	SPIEX	1781097	CH0017810976	.SPIEX	SPIEX
SPI® Large					
Price	SLCIX	62997	CH0000629979	.SBCX	SPILND
Total Return	SLCI	62983	CH0000629839	.SBCC	SPI21
SPI® Mid					
Price	SMCIX	62992	CH0000629920	.SMIX	SPIMND
Total Return	SMCI	62983	CH0000629821	.SMII	SPI20
SPI® Small					
Price	SSCIX	62991	CH0000629912	.SSIX	SPISMLND
Total Return	SSCI	62975	CH0000629755	.SSCC	SPI19

Risk and return profile

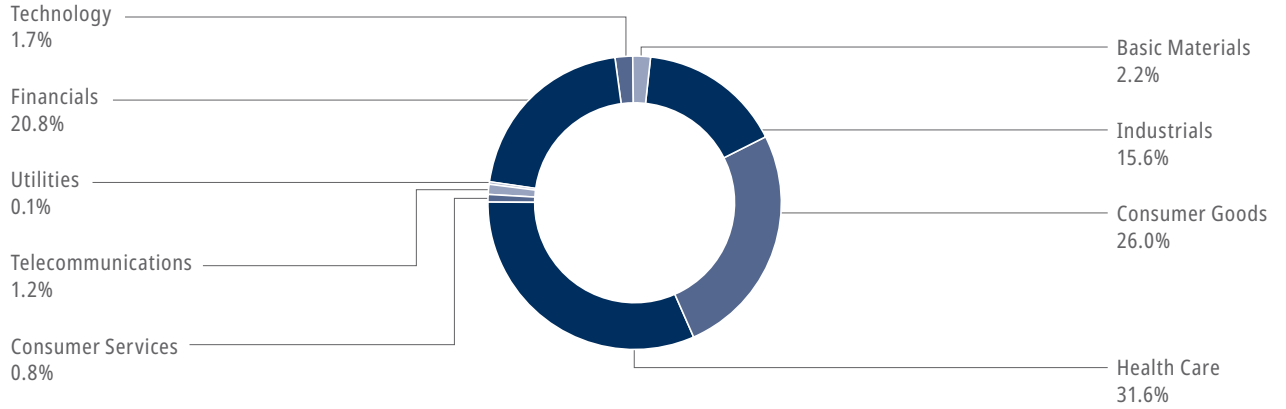
	YTD	1 year back	3 years back	5 years back
Returns				
SPI®	19.92%	19.92%	6.67%	11.32%
SPI Extra®	29.73%	29.73%	16.04%	17.31%
SPI® Large	17.76%	17.76%	4.76%	9.97%
SPI® Mid	30.70%	30.70%	16.20%	17.99%
SPI® Small	21.06%	21.06%	16.55%	18.52%
Risk (Volatility)				
SPI®	5.60%	5.60%	12.08%	10.76%
SPI Extra®	7.18%	7.18%	12.10%	10.24%
SPI® Large	5.45%	5.45%	12.31%	11.13%
SPI® Mid	7.53%	7.53%	12.65%	10.69%
SPI® Small	5.27%	5.27%	8.87%	8.09%
Sharpe Ratio				
SPI®	3.28	3.28	1.52	1.71
SPI Extra®	3.69	3.69	1.29	1.58
SPI® Large	3.04	3.04	0.43	0.88
SPI® Mid	3.62	3.62	1.25	1.57
SPI® Small	3.67	3.67	1.77	2.11
Dividend Yield				
SPI®	3.10%	3.10%	3.15%	3.08%
SPI Extra®	2.23%	2.23%	2.31%	2.38%
SPI® Large	3.30%	3.30%	3.33%	3.23%
SPI® Mid	2.20%	2.20%	2.30%	2.37%
SPI® Small	2.08%	2.08%	2.21%	2.22%
Tracking Error*				
SPI Extra®	0.90%	0.90%	1.42%	1.50%
SPI® Large	0.21%	0.21%	0.29%	0.29%
SPI® Mid	0.96%	0.96%	1.47%	1.53%
SPI® Small	1.14%	1.14%	2.11%	2.15%

* The benchmark for the SPI Extra®, SPI Large®, SPI Mid® and SPI Small® is the SPI®

Sector weightings and basket composition

SPI®

The five largest issues in each sector



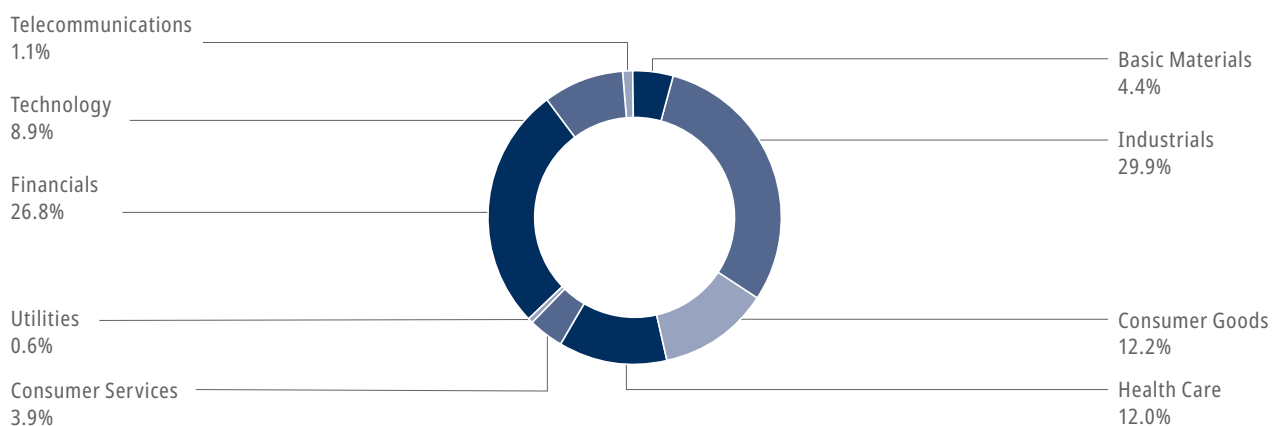
Short Name	Mkt value
Health Care	31.61%
NOVARTIS N	15.01%
ROCHE GS	12.80%
LONZA N	1.45%
SONOVA N	0.61%
STRAUMANN N	0.57%
VIFOR N	0.38%
TECAN GROUP AG N	0.17%
Consumer Goods	25.96%
NESTLE N	19.28%
RICHEMONT N	3.41%
SWATCH GROUP I	0.91%
LINDT N	0.57%
LINDT PS	0.46%
SWATCH GROUP N	0.34%
BARRY CALLEBAUT N	0.34%
Financials	20.78%
UBS GROUP N	5.11%
ZURICH INSURANCE N	3.32%
CS GROUP N	3.12%
SWISS RE N	2.16%
PARTNERS GROUP N	1.12%
JULIUS BAER N	0.99%
SWISS LIFE HOLDING AG N	0.86%

Short Name	Mkt value
Industrials	15.64%
ABB LTD N	3.51%
LAFARGEHOLCIM N	1.95%
SIKA I	1.23%
GEBERIT N	1.18%
SGS N	0.99%
ADECCO N	0.94%
KUEHNE+NAGEL INT N	0.72%
Basic Materials	2.19%
GIVAUDAN N	1.32%
CPH N	0.01%
Technology	1.74%
TEMENOS N	0.56%
AMS	0.43%
LOGITECH N	0.40%
U-BLOX N	0.10%
Telecommunications	1.20%
SWISSCOM N	0.97%
SUNRISE N	0.22%
Consumer Services	0.76%
DUFRY N	0.27%
GALENICA N	0.19%
VALORA N	0.07%
ZUR ROSE GROUP N	0.05%
APG SGA N	0.05%
Utilities	0.12%
BKW N	0.08%
ROMANDE ENERGIE N	0.03%
Total	100.00%

Sector weightings and basket composition

SPI Extra®

The five largest issues in each sector

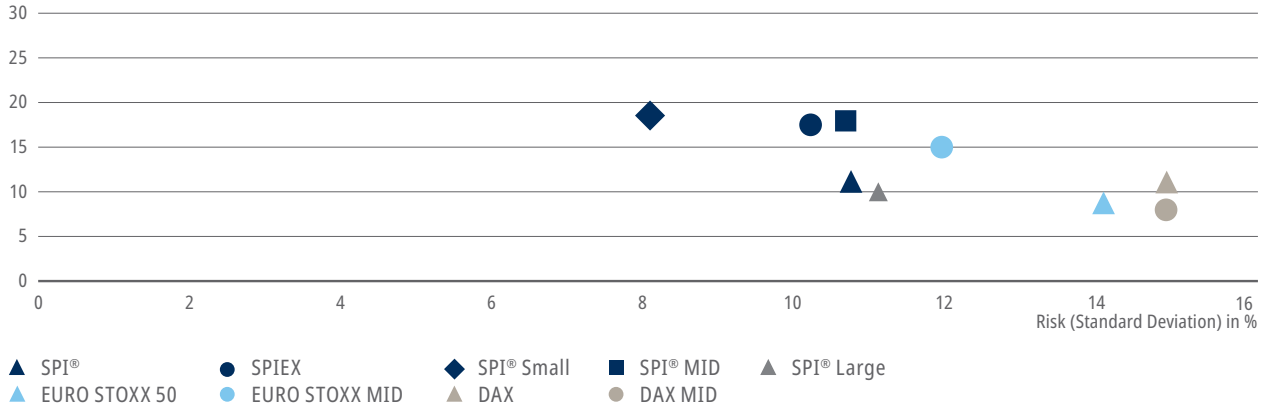


Short Name	Mkt value
Industrials	29.95%
KUEHNE+NAGEL INT N	3.67%
SCHINDLER PS	3.47%
FISCHER N	2.00%
SCHINDLER N	1.63%
FLUGHAFEN ZUERICH N	1.60%
Financials	26.81%
PARTNERS GROUP N	5.75%
BALOISE N	2.81%
SWISS PRIME SITE N	2.44%
PSP N	1.41%
HELVETIA HOLDING N	1.36%
PARGESA I	1.22%
CEMBRA MONEY BANK N	0.97%
GAM N	0.95%
LUMX GROUP N	0.01%
Consumer Goods	12.18%
LINDT N	2.90%
LINDT PS	2.36%
SWATCH GROUP N	1.77%
BARRY CALLEBAUT N	1.75%
ARYZTA N	1.35%
LECLANCHE N	0.03%
AIRESIS N	0.01%
Health Care	12.04%
SONOVA N	3.16%
STRAUMANN N	2.94%
VIFOR N	1.94%
TECAN GROUP AG N	0.90%
IDORSIA N	0.67%
SIEGFRIED N	0.47%
ADDEX N	0.01%

Short Name	Mkt value
Technology	8.95%
TEMENOS N	2.89%
AMS	2.20%
LOGITECH N	2.04%
U-BLOX N	0.51%
ASCOM N 10	0.34%
Basic Materials	4.43%
CLARIANT N	2.27%
EMS-CHEMIE N	1.75%
GURIT I	0.15%
SCHMOLZ+BICKENBACH AG N	0.13%
CHAM PAPER GROUP N	0.08%
CPH N	0.05%
APG SGA N	0.23%
JUNGFRAUBAHN HLD N	0.22%
MOBILEZONE N	0.16%
TAMEDIA N	0.16%
TITL BN BERG N	0.09%
lastminute.com N.V.	0.04%
O FUSSLI N	0.03%
VILLARS N	0.02%
HIGHLIGHT E AND E I	0.01%
Telecommunications	1.15%
SUNRISE N	1.15%
Utilities	0.59%
BKW N	0.44%
ROMANDE ENERGIE N	0.15%
Total	100.00%

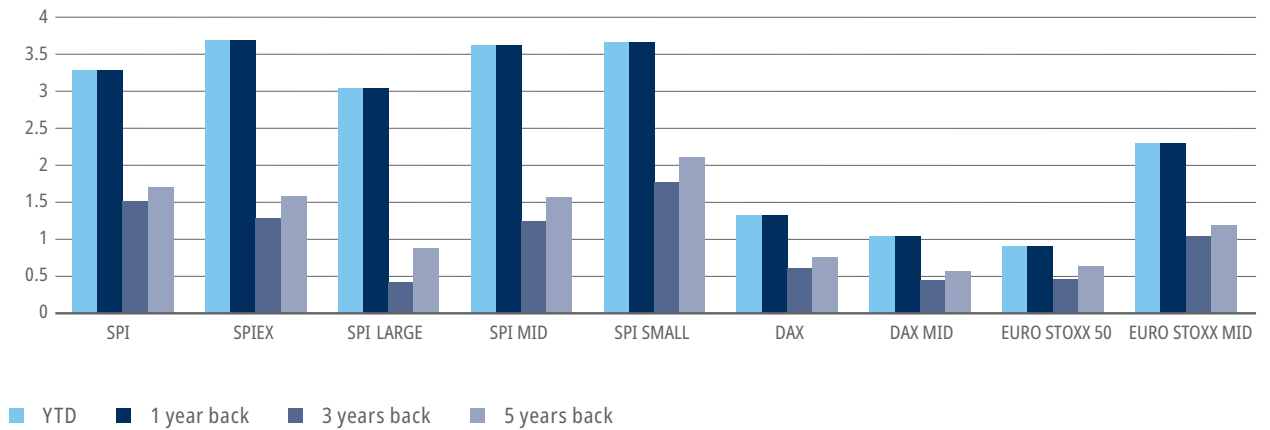
Risk and return over the last 5

Average yearly returns (TR) in %

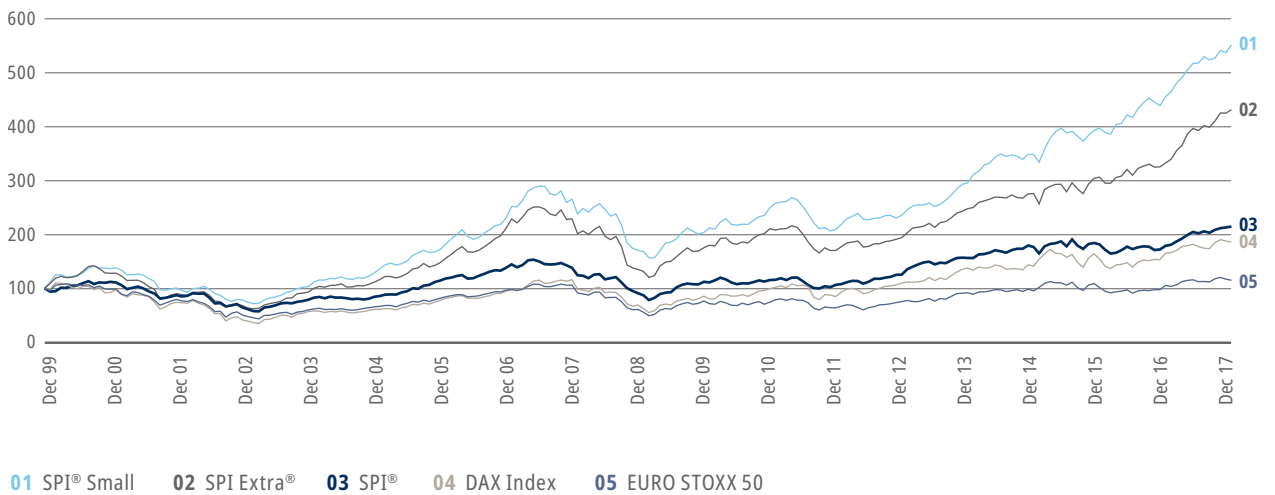


Sharpe Ratio

Sharpe Ratio (TR)



International blue-chip index performance comparison (TR, CHF adjusted)



Quick facts

	SPI®	SPI EXTRA®
Name	Swiss Performance Index®	SPI EXTRA®
Criteria for addition	– Primary listed securities on SIX – No investment companies – free-float ≥ 20 %	– Primary listed securities on SIX – No investment companies – free-float ≥ 20 % – SPI without SMI® securities
Method of calculation	Laspeyres free-float; capital-weighted	Laspeyres free-float; capital-weighted
Baseline value	Total Return Index: 01.06.1987 = 1,000 Price Index: 31.12.1992 = 100	Total Return Index: 31.12.1999 = 1,000 Price Index: 31.12.1999 = 100
Historical data since	03.01.1996	03.01.1996
Launch	01.06.1987	29.04.2004
Publication	Every 3 minutes	Every 3 minutes
Index-basket adjustment	On the third Friday in September (after closing)	On the third Friday in September (after closing)
Adjustment date for no. of stocks and free float	Third Friday in March, June, September and December (after closing)	Third Friday in March, June, September and December (after closing)
No. of stocks	Small: 105 Middle: 80 Large: 20	Small: 105 Middle: 79 Large: 1
Full market capitalisation (as of 29.12.2017)	CHF 1,553 billion	CHF 408 billion
Market capitalisation free float adjusted (as of 29.12.2017)	CHF 1,353 billion	CHF 263 billion

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All used data are on a yearly basis as of 29.12.2017. Source: SIX Swiss Exchange Ltd

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