

SPI® Family – Factsheet

The SPI® Family: SPI® and SPI EXTRA®

The SPI Family comprises various indices compiled and published by the SIX Swiss Exchange. 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 the SIX Swiss Exchange, has also been compiled and published since 1998.

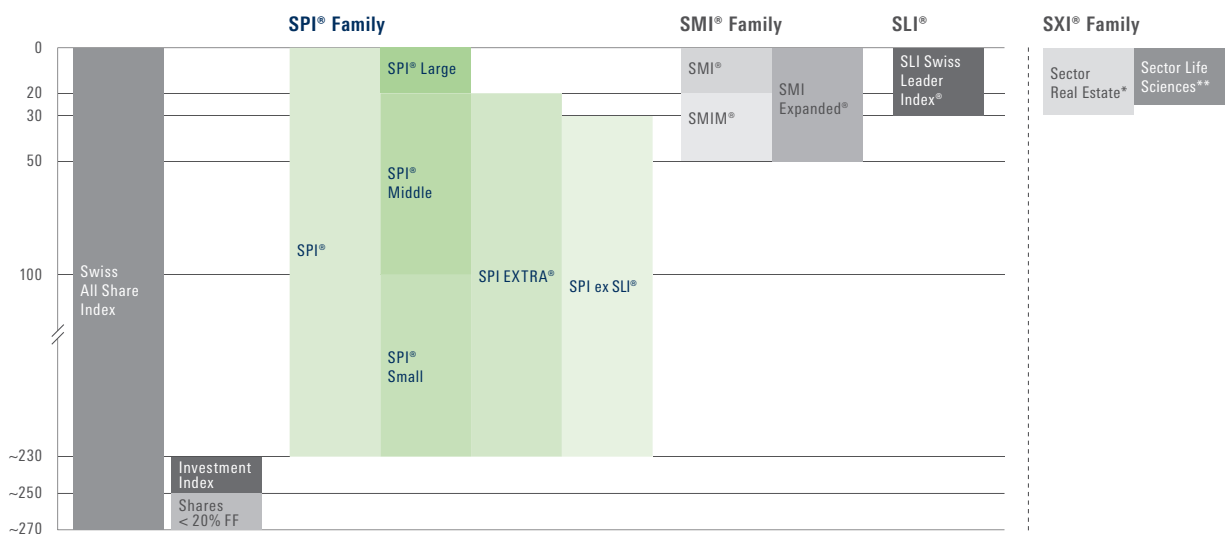
SPI®

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.

Index structure SIX Swiss Exchange



* Sector Real Estate: SXI Real Estate®, SXI Real Estate® Shares, SXI Real Estate® Funds, SXI Swiss Real Estate®, SXI Swiss Real Estate® Shares, SXI Swiss Real Estate® Funds

** Sector Life Sciences: SXI Life Sciences®, SXI Bio+Medtech®

Family data SPI®

	SPI		SPI EXTRA	
	Total Return (TR)	Price	Total Return (TR)	Price
Symbol	SXGE	SPIX	SPIEX	SPIEXX
Security no.	998750	0222235	1781097	1781100
ISIN	CH0009987501	CH0000222353	CH0017810976	CH0017811008
Reuters RIC	.SSHI	.SPIX	.SPIEX	.SPIEXX
Bloomberg ticker	SPI	SPIND	SPIEX	SPIEXX

	SPI Large		SPI Middle		SPI Small	
	Total Return (TR)	Price	Total Return (TR)	Price	Total Return (TR)	Price
Symbol	SLCI	SLCIX	SMCI	SMCIX	SSCI	SSCIX
Security no.	62983	62997	62983	62992	62975	62991
ISIN	CH0000629839	CH0000629979	CH0000629821	CH0000629920	CH0000629755	CH0000629912
Reuters RIC	.SBCC	.SBCX	.SMII	.SMIX	.SSCC	.SSIX
Bloomberg ticker	SPI21	SPILND	SPIMLC	SPIMND	SPI19	SPISMLND

Risk and return profile

	Returns TR				
	SPI	SPI EXTRA	SPI Large	SPI Middle	SPI Small
YTD	-7.72%	-19.12%	-4.80%	-19.50%	-16.01%
1 year back	-7.72%	-19.12%	-4.80%	-19.50%	-16.01%
3 years back	5.37%	7.98%	5.56%	8.15%	7.07%
5 years back	-5.06%	-4.22%	-4.83%	-5.07%	-1.91%

	Risk (Volatility) TR				
	SPI	SPI EXTRA	SPI Large	SPI Middle	SPI Small
YTD	13.18%	13.59%	13.61%	14.07%	12.15%
1 year back	13.18%	13.59%	13.61%	14.07%	12.15%
3 years back	14.55%	16.20%	14.66%	16.77%	13.83%
5 years back	15.28%	18.97%	15.14%	19.47%	16.65%

	Sharpe Ratio TR				
	SPI	SPI EXTRA	SPI Large	SPI Middle	SPI Small
YTD	-0.66	-1.59	-0.41	-1.57	-1.49
1 year back	-0.66	-1.59	-0.41	-1.57	-1.49
3 years back	-0.60	0.45	0.32	0.44	0.44
5 years back	-0.57	-0.25	-0.40	-0.28	-0.16

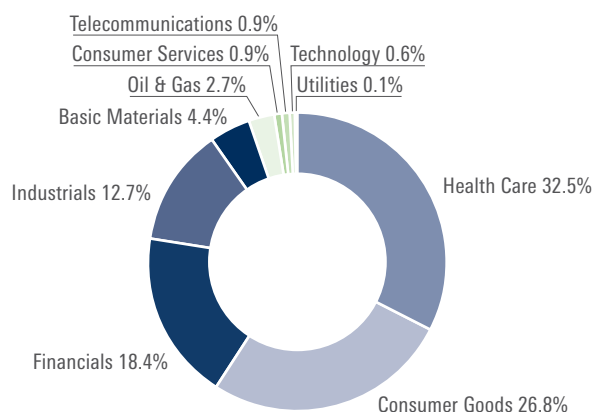
	Dividend Yield TR				
	SPI	SPI EXTRA	SPI Large	SPI Middle	SPI Small
YTD	3.15%	2.24%	3.40%	2.22%	2.42%
1 year back	3.15%	2.24%	3.40%	2.22%	2.42%
3 years back	3.03%	2.35%	3.19%	2.33%	2.49%
5 years back	2.80%	2.13%	2.95%	2.11%	2.26%

	Tracking Error TR			
	SPI EXTRA	SPI Large	SPI Middle	SPI Small
YTD	1.82%	0.39%	1.92%	2.19%
1 year back	1.82%	0.39%	1.92%	2.19%
3 years back	2.42%	0.46%	2.47%	2.93%
5 years back	2.74%	0.52%	2.79%	3.08%

Sector weightings and basket composition as of 30.12.2011

SPI®

The five largest issues in each sector



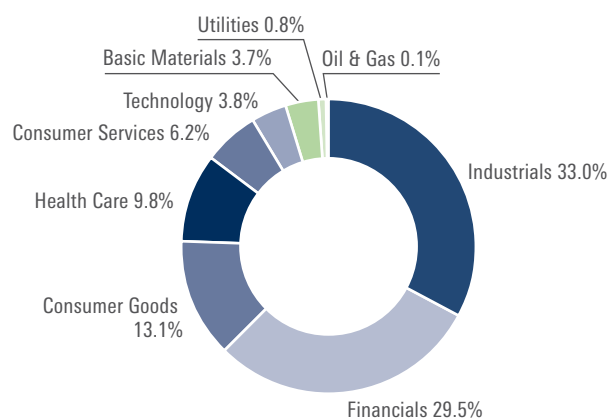
Sector	Weighting
Health Care	32.47%
NOVARTIS N	16.22%
ROCHE GS	12.96%
SYNTHES N	1.36%
SONOVA N	0.56%
ACTELION N	0.45%
LONZA N	0.31%
STRAUMANN N	0.16%
Consumer Goods	26.76%
NESTLE N	20.65%
RICHEMONT	2.87%
SWATCH GROUP I	1.26%
ARYZTA N	0.45%
LINDT N	0.40%
SWATCH GROUP N	0.39%
LINDT PS	0.30%
BARRY CALLEBAUT N	0.19%
Financials	18.36%
UBS N	4.64%
ZURICH FINANCIAL N	3.63%
CS GROUP N	2.89%
SWISS RE N	1.87%
JULIUS BAER N	0.88%
SWISS PRIME SITE N	0.44%
BALOISE N	0.37%
PSP N	0.32%
Industrials	12.73%
ABB LTD N	4.74%
HOLCIM N	1.43%
SGS N	0.99%
GEBERIT N	0.84%
KUEHNE+NAGEL INT N	0.69%
SCHINDLER PS	0.62%
ADECCO N	0.59%

Basic Materials	4.42%
SYNGENTA N	2.99%
GIVAUDAN N	0.87%
CLARIANT N	0.27%
EMS-CHEMIE N	0.13%
INTL MINERALS N	0.07%
SCHMOLZ+BICKENBACH AG N	0.04%
GURIT I	0.02%
Oil & Gas	2.72%
TRANSOCEAN N	1.53%
Weatherford International N	1.17%
PETROPLUS N	0.02%
Consumer Services	0.94%
GALENICA N	0.31%
DUFREY N	0.21%
KUONI N	0.10%
gategroup N	0.07%
VALORA N	0.06%
TAMEDIA N	0.04%
MOBILEZONE I	0.03%
Telecommunications	0.92%
SWISSCOM N	0.92%
Technology	0.57%
LOGITECH N	0.14%
TEMENOS N	0.13%
HUBER+SUHNER N	0.07%
AUSTRIAMICROSYS	0.05%
KUDELSKI I	0.03%
U-BLOX N	0.03%
Utilities	0.12%
BKW N	0.05%
ROMANDE ENERGIE N	0.04%
REPOWER PS	0.02%
SOPRACENERIN N	0.01%
EDISUN POWER EUROPE N	0.00%
Total	100.00%

Sector weightings and basket composition as of 30.12.2011

SPI EXTRA®

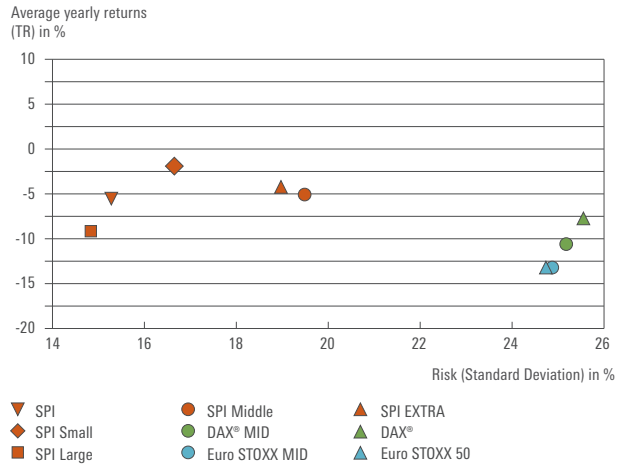
The five largest issues in each sector



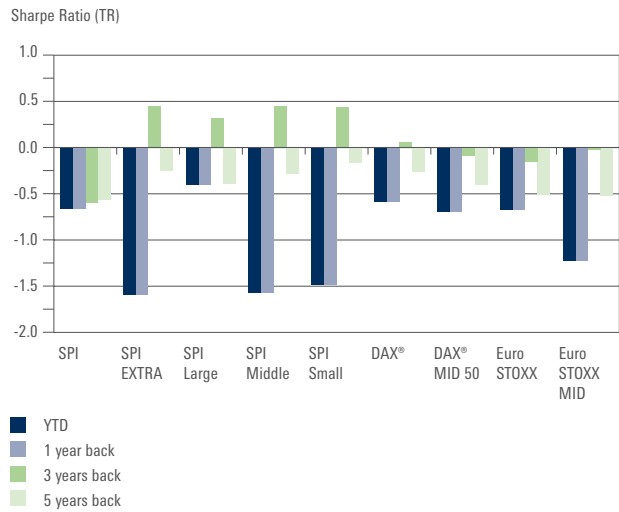
Industrials	32.97%
GEBERIT N	5.54%
KUEHNE+NAGEL INT N	4.54%
SCHINDLER PS	4.08%
SIKA I	2.92%
SULZER N	1.82%
BALOISE N	2.47%
PSP N	2.13%
SWISS LIFE HOLDING AG N	1.82%
PARTNERS GROUP N	1.76%
Financials	29.5%
Consumer Goods	13.14%
ARYZTA N	2.96%
LINDT N	2.67%
SWATCH GROUP N	2.57%
LINDT PS	1.96%
BARRY CALLEBAUT N	1.29%
METALL ZUG AG	0.56%
EMMI N	0.30%
BELL AG N	0.19%
Health Care	9.77%
SONOVA N	3.70%
LONZA N	2.08%
STRAUMANN N	1.06%
NOBEL BIOCARE N	1.04%
TECAN GROUP AG N	0.53%
BASILEA N	0.25%
ACINO HLDG N	0.23%
SIEGFRIED N	0.20%

Consumer Services	6.21%
GALENICA N	2.04%
DUFRY N	1.39%
KUONI N	0.65%
gategroup N	0.46%
VALORA N	0.42%
TAMEDIA N	0.27%
MOBILEZONE I	0.20%
PUBLIGROUPE N	0.18%
JUNGFRAUBAHN HLD N	0.16%
Technology	3.76%
LOGITECH N	0.95%
TEMENOS N	0.85%
HUBER+SUHNER N	0.44%
AUSTRIAMICROSYS	0.33%
KUDELSKI I	0.23%
U-BLOX N	0.20%
Basic materials	3.74%
Utilities	0.77%
BKW N	0.31%
ROMANDE ENERGIE N	0.27%
REPOWER PS	0.11%
SOPRACENERIN N	0.06%
EDISUN POWER EUROPE N	0.01%
Oil & Gas	0.13%
PETROPLUS N	0.13%
Total	100.00%

Risk and return over the last 5 years



Sharpe Ratio



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 the SIX Swiss Exchange > No investment companies > Free float ≥ 20 %	> Primary listed securities on the SIX Swiss Exchange > 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: 31.12.1992 = 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	Semi-annually on the third Friday in September (after closing)	Semi-annually on the third Friday in September (after closing)
Adjustment date for no. of stocks and free float	Semi-annually on the third Friday of March and September (after closing)	Semi-annually on the third Friday of March and September (after closing)
No. of stocks	Small: 118 Middle: 80 Large: 20	Small: 118 Middle: 80
Full market capitalisation (as of 30.12.2011)	CHF 974.67 billion	CHF 200.14 billion
Market capitalisation free float adjusted (as of 30.12.2011)	CHF 863.13 billion	CHF 130.29 billion

Further information can be found on our website:
www.six-swiss-exchange.com/indices/overview_en.html
and on:

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