

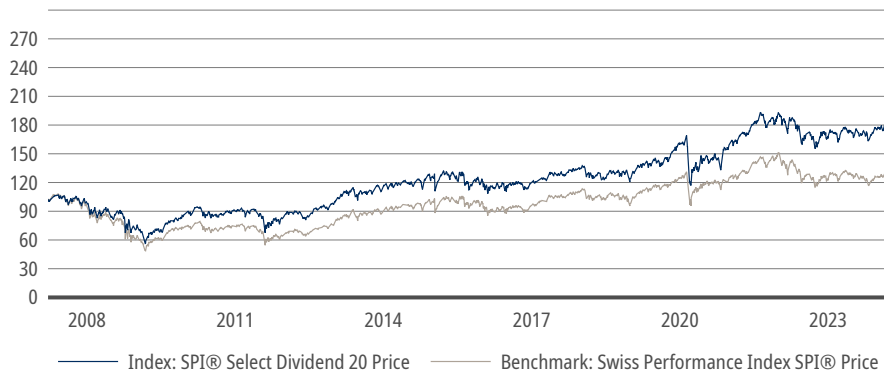


# SPI® Select Dividend 20 Price

## Index Description

The SPI® Select Dividend 20 PR (SDIVI) index measures the development of the highest-yielding instruments of the SPI. It includes the 20 instruments with the highest dividend paying record and a solid profitability of the SPI. The components are weighted by their dividend yield. On March 19, 2007, the SPI® Select Dividend 20 PR (SDIVI) was standardised at 1000 points. As of today the index represents more than 18% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price (SPIX) covers 99% of that market.

## Index Performance



## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SDIVI	2.25%	4.94%	5.69%	3.89%	5.63%	7.43%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SDIVI	0.31%	2.27%	8.46%	12.44%	13.31%	12.38%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SDIVI	2.33%	1.72%	2.73%	2.98%	4.58%	4.05%

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: Swiss Performance Index SPI® Price

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SDIVI	02/19/2020	03/23/2020	1,692.35	1,169.12	−30.92%
SPIX	04/15/2010	08/10/2011	442.12	303.70	−31.31%

## Annual Index Return

Year	SDIVI	SPIX
YTD	2.25%	1.96%
2023	6.09%	2.95%
2022	−13.41%	−18.68%
2021	20.18%	20.19%
2020	−0.11%	0.61%
2019	28.96%	26.67%
2018	−7.81%	−11.41%
2017	12.91%	16.32%

## Dividend Yield & Turnover

	SDIVI	SPIX
Div. Yield		
2024	0.00%	0.01%
2023	3.85%	3.05%
2022	3.43%	2.70%
2021	3.28%	2.65%
2020	4.37%	3.19%
2019	3.94%	3.10%
2018	3.88%	3.20%

Turnover		
2024	0.00%	0.00%
2023	32.38%	3.84%
2022	23.32%	2.98%
2021	52.26%	1.75%
2020	37.35%	2.69%
2019	32.02%	4.52%
2018	27.84%	1.97%

All data retrieved as of 02/29/2024

## Index Characteristics

	SDIVI	SPIX
No of Components	20	212
Historical Data Since	03/19/2007	01/03/1996
Launch Date	04/24/2014	01/01/1996
ESG Rating	B (8.0)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Mcap Mio CHF		
Index Mcap	275,060.08	1,516,276.09
Largest Mcap	42,549.34	244,999.20
Smallest Mcap	451.62	0.49
Average Mcap	13,753.00	7,152.25
Median Mcap	7,841.21	537.96

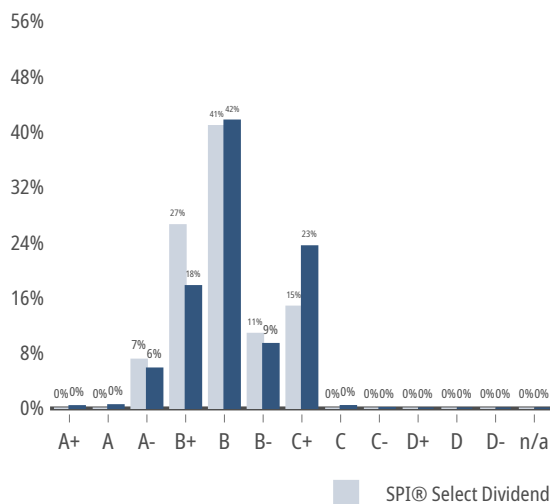
<sup>3</sup>Market capitalization free-float adjusted

## Top 10 Components

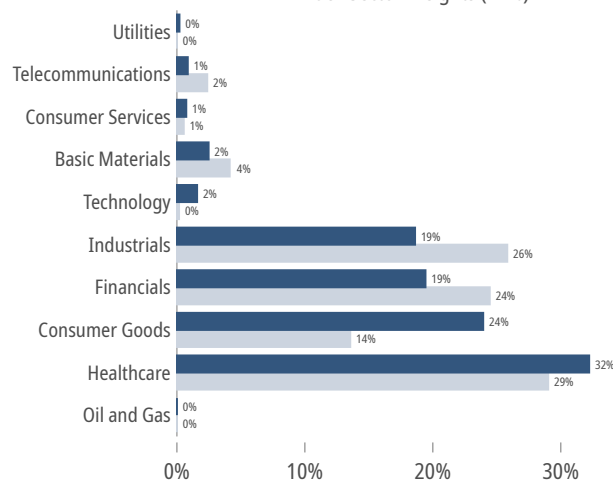
	Mcap (Mio CHF) <sup>3</sup>	Weight
NOVARTIS N	42,549.34	15.47%
ZURICH INSURANCE N	41,819.67	15.20%
NESTLE N	37,252.59	13.54%
ROCHE GS	37,247.67	13.54%
ABB LTD N	23,096.93	8.40%
HOLCIM N	19,397.79	7.05%
PARTNERS GROUP N	14,226.33	5.17%
SWISS LIFE HOLDING...	11,191.95	4.07%
KUEHNE+NAGEL INT N	9,178.38	3.34%
GIVAUDAN N	9,167.62	3.33%
Total	245,128.27	89.12%

## Sustainability Characteristics and Sector Exposure

Constituent Weights per Rating (in %)



Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SDIVI					
Price	SDIVI	CH0233939740	.SDIVI	SDIVI	Yes
Total Return	SDIVIC	CH0233939773	.SDIVIC	SDIVIC	Yes
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI® Select Dividend 20 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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