



Swiss Performance Index SPI 20 Price

Index Description

The Swiss Performance Index SPI 20 PR (SPI20) index measures the development of the Swiss Blue Chip equity market. The 20 largest and most liquid equity instruments traded at SIX are selected as components. The index composition is fixed to 20 shares which are weighted by their freefloat market capitalisation. Compared to the SMI no capping is applied. On June 30, 1988, the Swiss Performance Index SPI 20 PR (SPI20) was standardised at 1500 points. As of today the index represents more than 79% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI PR (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

| Year | SPI20 | SPIX |
|------|---------|---------|
| YTD | 4.94% | 4.77% |
| 2023 | 2.73% | 2.95% |
| 2022 | -16.87% | -18.68% |
| 2021 | 20.23% | 20.19% |
| 2020 | -0.55% | 0.61% |
| 2019 | 26.52% | 26.67% |
| 2018 | -9.42% | -11.41% |
| 2017 | 13.98% | 16.32% |

Risk and Return Profile¹

| | YTD | 3 Mths | 1 Yr | 3 Yrs | 7 Yrs | 15 Yrs |
|----------------------|-------|--------|-------|--------|--------|--------|
| Return | | | | | | |
| SPI20 | 4.94% | 5.70% | 6.67% | 1.40% | 4.25% | 5.89% |
| SPIX | 4.77% | 5.45% | 5.71% | 0.37% | 4.00% | 6.02% |
| Volatility | | | | | | |
| SPI20 | 3.68% | 3.68% | 9.23% | 12.25% | 11.58% | 11.58% |
| SPIX | 3.85% | 3.85% | 9.43% | 12.53% | 11.85% | 11.60% |
| Tracking Err. | | | | | | |
| SPI20 | 0.85% | 0.85% | 1.00% | 1.38% | 1.66% | 1.52% |

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

Maximum Drawdown

| | High Date | Low Date | High Value | Low Value | Drawdown |
|----------------------|------------|------------|------------|-----------|----------|
| 15 Years back | | | | | |
| SPI20 | 04/15/2010 | 08/10/2011 | 6,967.56 | 4,791.96 | -31.22% |
| SPIX | 04/15/2010 | 08/10/2011 | 442.12 | 303.70 | -31.31% |

Dividend Yield & Turnover

| | SPI20 | SPIX |
|------------------|-------|-------|
| Div.Yield | | |
| 2024 | 1.83% | 1.72% |
| 2023 | 3.14% | 3.05% |
| 2022 | 2.79% | 2.70% |
| 2021 | 2.89% | 2.65% |
| 2020 | 3.36% | 3.19% |
| 2019 | 3.24% | 3.10% |
| 2018 | 3.45% | 3.20% |

| | SPI20 | SPIX |
|-----------------|-------|-------|
| Turnover | | |
| 2024 | 0.46% | 0.66% |
| 2023 | 6.07% | 3.84% |
| 2022 | 3.08% | 2.98% |
| 2021 | 2.13% | 1.75% |
| 2020 | 2.94% | 2.69% |
| 2019 | 5.04% | 4.52% |
| 2018 | 1.16% | 1.97% |

Index Characteristics

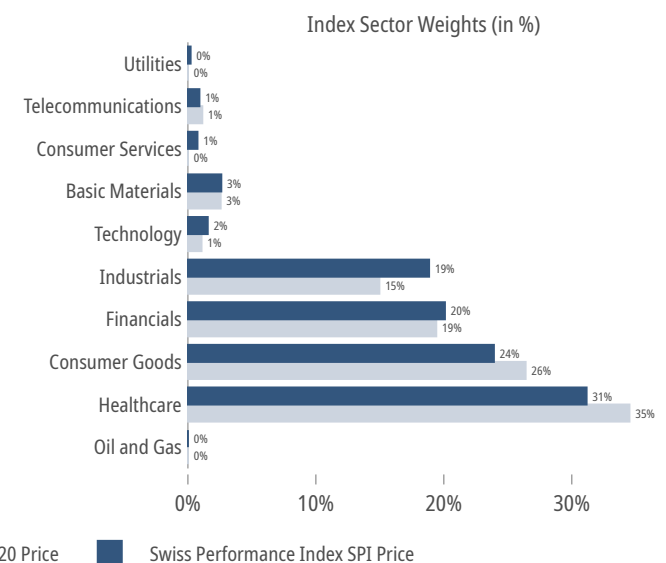
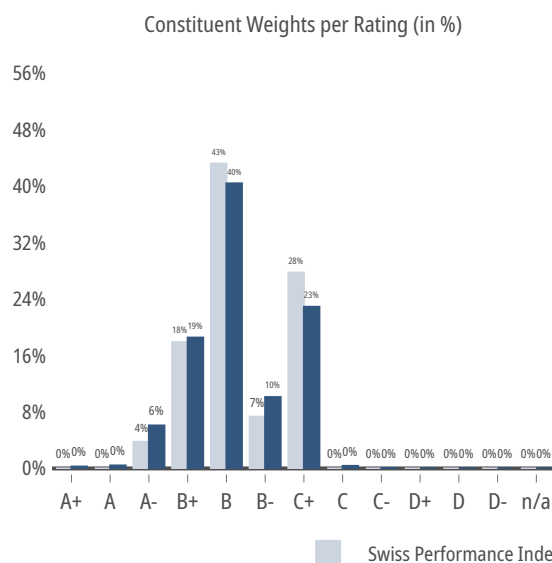
| | SPI20 | SPIX |
|-----------------------|--------------|--------------|
| No of Components | 20 | 212 |
| Historical Data Since | 01/01/1996 | 01/03/1996 |
| Launch Date | 07/04/2017 | 01/01/1996 |
| ESG Rating | B (7.63) | B (7.76) |
| Calculation Interval | tick-by-tick | 3 minutes |
| Mcap Mio CHF | | |
| Index Mcap | 1,248,896.88 | 1,562,286.11 |
| Largest Mcap | 255,652.50 | 255,652.50 |
| Smallest Mcap | 12,853.40 | 0.44 |
| Average Mcap | 62,444.84 | 7,369.27 |
| Median Mcap | 38,787.80 | 604.90 |

³Market capitalization free-float adjusted

Top 10 Components

| | Mcap (Mio CHF) ³ | Weight |
|--------------------|-----------------------------|--------|
| NESTLE N | 255,652.50 | 20.47% |
| NOVARTIS N | 179,084.91 | 14.34% |
| ROCHE GS | 161,378.65 | 12.92% |
| UBS GROUP N | 89,651.77 | 7.18% |
| RICHEMONT N | 73,917.54 | 5.92% |
| ZURICH INSURANCE N | 71,172.80 | 5.70% |
| ABB LTD N | 67,721.06 | 5.42% |
| HOLCIM N | 44,259.94 | 3.54% |
| SIKA N | 43,104.74 | 3.45% |
| LONZA N | 40,228.02 | 3.22% |
| Total | 1,026,171.92 | 82.17% |

Sustainability Characteristics and Sector Exposure



Index Information

| | Symbol | ISIN | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|--------------|--------|--------------|---------------|------------------|----------------|
| SPI20 | | | | | |
| Price | SPI20 | CH0368313760 | .SPI20 | SPI20 | No |
| Total Return | SPI2C | CH0368313778 | .SPI2C | SPI2C | No |
| SPIX | | | | | |
| Price | SPIX | CH0000222353 | .SPIX | SPIND | Yes |
| Total Return | SXGE | CH0009987501 | .SSHI | SPI | Yes |

Index Methodology

The Swiss Performance Index SPI 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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