

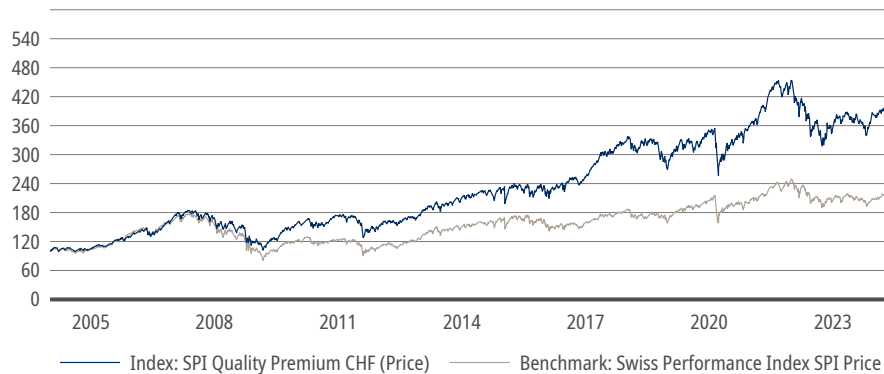


# SPI Quality Premium CHF (Price)

## Index Description

The SPI Quality Premium CHF (PR) (SPIQP) identifies the most profitable equity instruments of the Swiss market based on a statistical pattern. The index is a variable component index with a limit of 30 shares. Its components are weighted by an equal contribution to risk and their weight is limited to 8%. On December 31, 2003 the SPI Quality Premium CHF (PR) was standardised at 100 points. As of today the index represents more than 0% 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



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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIQP	3.18%	3.72%	7.06%	0.75%	5.09%	8.93%
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
<b>Volatility</b>						
SPIQP	4.55%	4.55%	11.67%	14.83%	14.14%	12.71%
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
<b>Tracking Err.</b>						
SPIQP	2.54%	2.54%	4.47%	4.71%	5.60%	5.27%

<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
<b>15 Years back</b>					
SPIQP	12/28/2021	09/29/2022	454.50	317.41	−30.16%
SPIX	04/15/2010	08/10/2011	442.12	303.70	−31.31%

## Annual Index Return

Year	SPIQP	SPIX
YTD	3.18%	4.77%
2023	10.44%	2.95%
2022	−23.12%	−18.68%
2021	24.09%	20.19%
2020	4.95%	0.61%
2019	25.92%	26.67%
2018	−15.38%	−11.41%
2017	28.64%	16.32%

## Dividend Yield & Turnover

	SPIQP	SPIX
<b>Div.Yield</b>		
2024	1.77%	1.72%
2023	2.93%	3.05%
2022	2.42%	2.70%
2021	2.05%	2.65%
2020	2.60%	3.19%
2019	2.58%	3.10%
2018	2.46%	3.20%

## Turnover

	SPIQP	SPIX
2024	6.65%	0.66%
2023	31.06%	3.84%
2022	28.91%	2.98%
2021	18.05%	1.75%
2020	22.43%	2.69%
2019	29.02%	4.52%
2018	39.19%	1.97%

## Index Characteristics

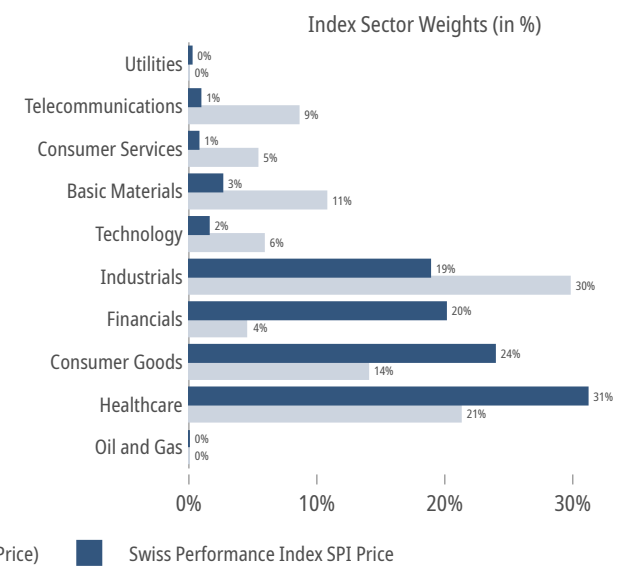
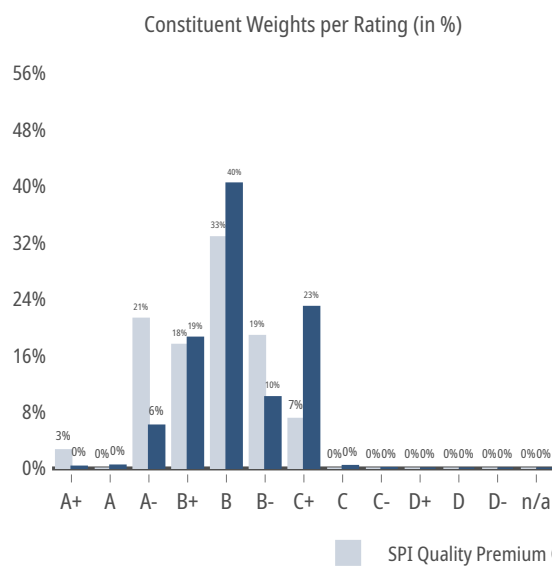
	SPIQP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.38)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	870.40	255,652.50
Smallest Mcap	95.39	0.44
Average Mcap	338.58	7,369.27
Median Mcap	292.34	604.90

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

## Top 10 Components

	Weight
SWISSCOM N	8.57%
NOVARTIS N	7.47%
NESTLE N	7.03%
ROCHE GS	5.32%
SGS N	4.54%
GIVAUDAN N	4.36%
ABB LTD N	3.89%
KUEHNE+NAGEL INT N	3.76%
TECAN GROUP AG N	3.43%
EMS-CHEMIE N	3.42%
Total	51.78%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIQP</b>					
Price	SPIQP	CH0329197187	.SPIQP	SPIQP	No
Total Return	SPIQPC	CH0329197344	.SPIQPC	SPIQPC	No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI Quality Premium CHF (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](#).

## Licensing

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