

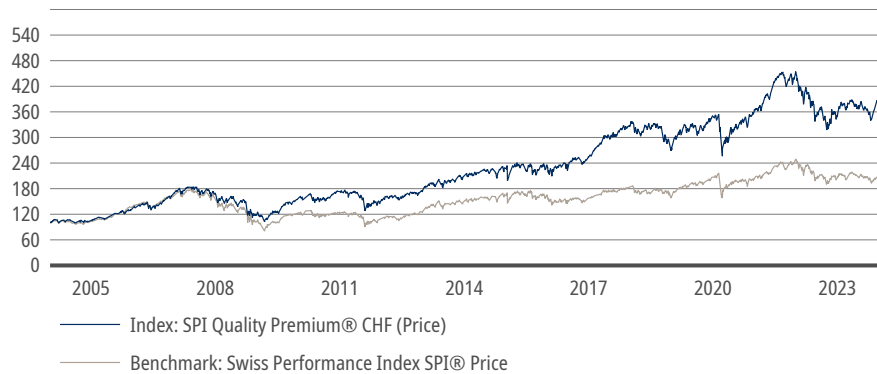


# SPI Quality Premium® CHF (Price)

## 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® 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
<b>Return</b>						
SPIQP	0.63%	5.07%	3.35%	2.17%	5.04%	8.82%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPIQP	1.34%	7.53%	11.53%	15.42%	14.17%	12.70%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPIQP	3.36%	5.29%	4.61%	4.87%	5.64%	5.34%

<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	0.63%	1.96%
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	0.00%	0.01%
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	0.00%	0.00%
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%

All data retrieved as of 02/29/2024

## Index Characteristics

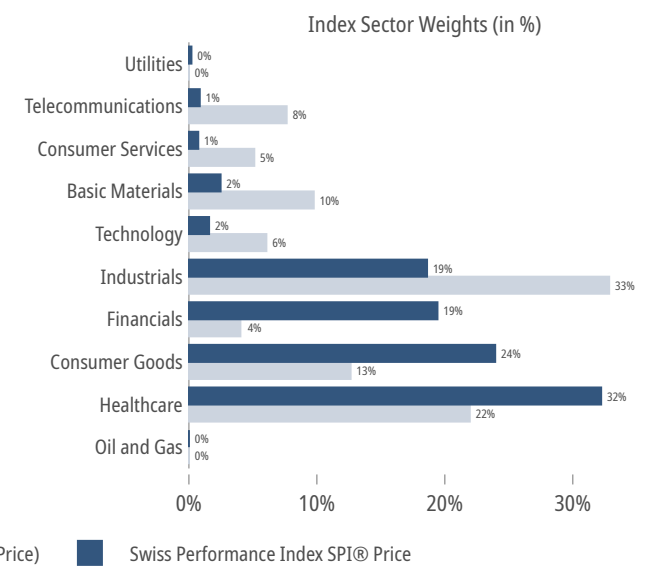
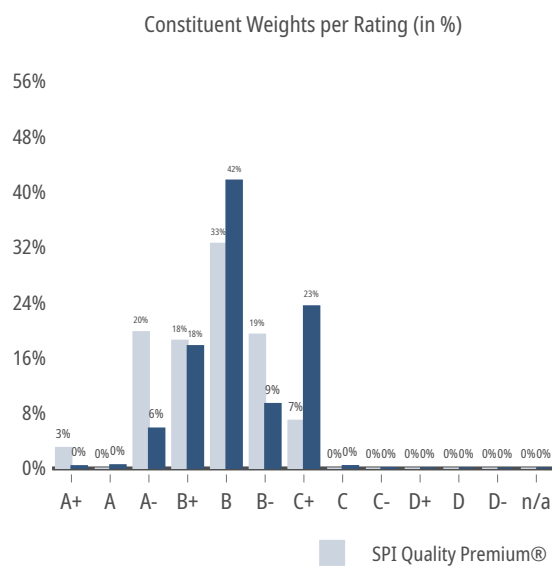
	SPIQP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.37)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	793.72	244,999.20
Smallest Mcap	123.44	0.49
Average Mcap	346.41	7,152.25
Median Mcap	314.30	537.96

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

## Top 10 Components

	Weight
SWISSCOM N	7.64%
NOVARTIS N	7.38%
NESTLE N	6.45%
ROCHE GS	5.28%
GIVAUDAN N	4.71%
SGS N	4.70%
KUEHNE+NAGEL INT N	4.33%
ABB LTD N	4.15%
LOGITECH N	3.51%
TECAN GROUP AG N	3.50%
Total	51.63%

## 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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