



# SPI Reversal Premium® CHF (Price)

## Index Description

The SPI Reversal Premium® CHF (PR) (SPIRV) identifies equity instruments of the Swiss equity market expecting a trend reversal 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 Reversal 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



## Annual Index Return

Year	SPIRV	SPIX
YTD	0.32%	1.96%
2023	3.01%	2.95%
2022	-19.51%	-18.68%
2021	12.39%	20.19%
2020	-0.78%	0.61%
2019	23.50%	26.67%
2018	-21.64%	-11.41%
2017	20.60%	16.32%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIRV	0.32%	4.29%	-5.09%	-3.31%	0.59%	5.57%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPIRV	4.03%	6.90%	14.24%	15.03%	15.37%	15.21%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPIRV	6.05%	5.55%	8.67%	7.53%	7.47%	7.63%

<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>					
SPIRV	02/17/2011	08/10/2011	178.81	108.60	-39.27%
SPIX	04/15/2010	08/10/2011	442.12	303.70	-31.31%

## Dividend Yield & Turnover

	SPIRV	SPIX
<b>Div.Yield</b>		
2024	0.13%	0.01%
2023	3.49%	3.05%
2022	3.12%	2.70%
2021	2.64%	2.65%
2020	3.96%	3.19%
2019	3.26%	3.10%
2018	2.98%	3.20%

## Turnover

	SPIRV	SPIX
2024	0.00%	0.00%
2023	83.37%	3.84%
2022	75.00%	2.98%
2021	58.57%	1.75%
2020	55.23%	2.69%
2019	56.29%	4.52%
2018	64.81%	1.97%

## Index Characteristics

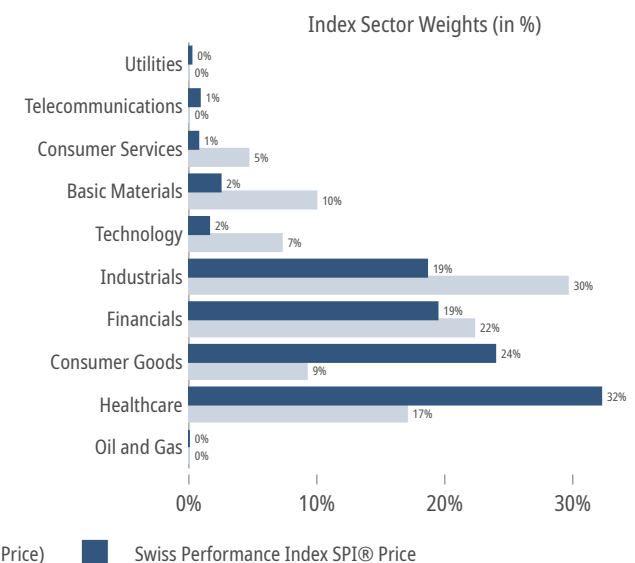
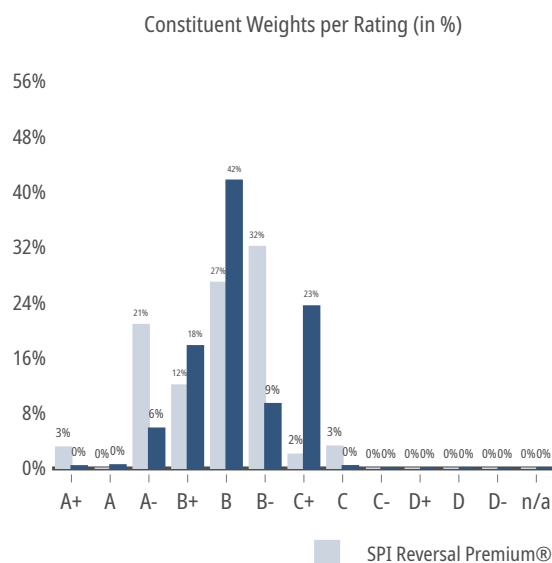
	SPIRV	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.2)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	849.76	244,999.20
Smallest Mcap	102.32	0.49
Average Mcap	342.31	7,152.25
Median Mcap	300.59	537.96

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

## Top 10 Components

	Weight
NOVARTIS N	8.27%
SGS N	6.70%
SCHINDLER PS	6.10%
BARRY CALLEBAUT N	5.65%
HOLCIM N	5.41%
SWISS PRIME SITE N	5.37%
PSP N	4.44%
SWATCH GROUP I	3.56%
LOGITECH N	3.55%
CLARIANT N	3.45%
Total	52.50%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIRV</b>					
Price	SPIRV	CH0329197161	.SPIRV	SPIRV	No
Total Return	SPIRVC	CH0329197328	.SPIRVC	SPIRVC	No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI Reversal 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

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

SIX  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

Business Support  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

Technical Support  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)