



# SPI Size Premium® CHF (Total Return)

## Index Description

The SPI Size Premium® CHF (Total Return) identifies the smallest equity instruments of the Swiss equity market applying 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 Size Premium® CHF (Total Return) was standardised at 100 points. As of today the index represents more than 5% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return covers 99% of that market.

## Index Performance



## Annual Index Return<sup>1</sup>

Year	SPI Size P	SPI
2021	28.22%	30.89%
2020	9.48%	3.82%
2019	27.80%	30.40%
2018	-20.80%	-8.59%
2017	34.34%	19.98%
2016	10.11%	-1.41%
2015	13.52%	2.68%
2014	12.30%	13.00%

## Risk and Return Profile

	YTD	3 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	7 Yrs <sup>1</sup>	15 Yrs <sup>1</sup>
<b>Return</b>						
SPI Size P	18.02%	7.47%	30.48%	8.83%	12.13%	9.06%
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
<b>Volatility</b>						
SPI Size P	0.75%	0.56%	0.80%	0.65%	0.37%	0.27%
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI Size P <sup>2</sup>	0.45%	0.34%	7.26%	9.22%	7.92%	8.82%

<sup>1</sup> Annualized values; <sup>2</sup> Used benchmark: Swiss Performance Index SPI® Total Return

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SPI Size P	07/16/2007	03/09/2009	257	101	-60.61%
SPI	06/01/2007	03/09/2009	7,747	3,622	-53.25%

## Dividend Yield & Turnover

	SPI Size P	SPI
<b>Div. Yield</b>		
2021	1.66%	2.58%
2020	2.47%	3.19%
2019	2.04%	3.10%
2018	2.12%	3.20%
2017	2.01%	3.09%
2016	2.20%	3.42%
2015	2.18%	2.93%
<b>Turnover</b>		
2021	8.40%	3.24%
2020	31.79%	5.72%
2019	37.28%	7.66%
2018	38.62%	6.19%
2017	27.47%	11.06%
2016	94.16%	6.36%
2015	-	6.26%

All data retrieved as of 08/31/2021

## Index Characteristics

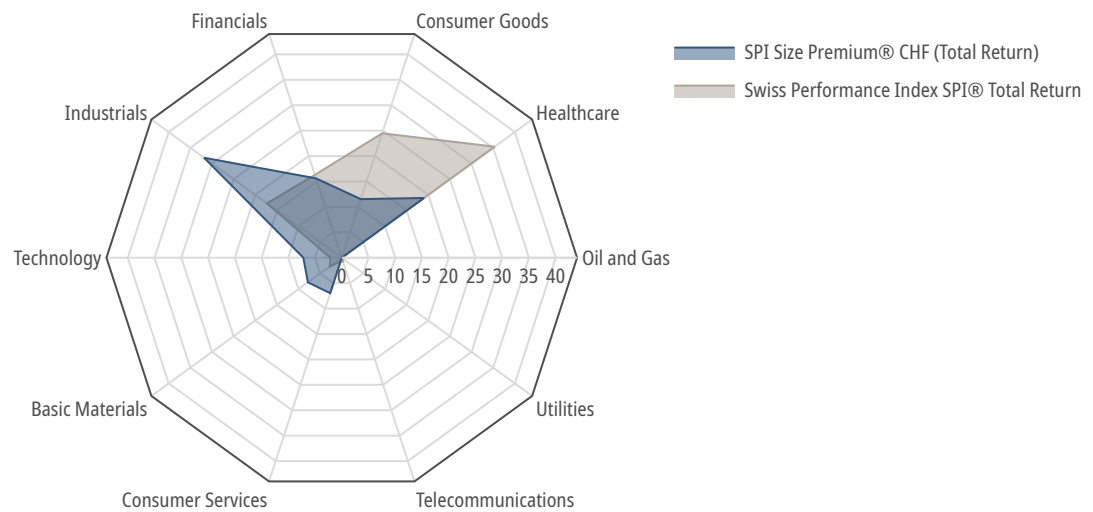
	SPI Size P	SPI
Historical Data Since	12/31/2003	-
Launch Date	12/31/2003	06/01/1987
Calculation Interval	3 minutes	3 minutes
No of Components	30	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	105,913.94	1,786,951.98
Largest Mcap	7,147.42	333,446.94
Smallest Mcap	1,393.29	1.09
Average Mcap	3,530.46	8,197.03
Median Mcap	3,213.74	611.6

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

## Top 10 SPI Size Premium® CHF (Total Return) Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
TECAN GROUP AG N	7,147.42	7%
PSP N	6,190.91	6%
BARRY CALLEBAUT N	5,403.66	5%
EMS-CHEMIE N	5,363.03	5%
ALLREAL N	4,853.20	5%
SIEGFRIED N	4,784.17	5%
VAT GROUP N	4,653.96	4%
DKSH N	4,129.76	4%
BELIMO N	3,904.91	4%
dormakaba N	3,765.60	4%
Total	50,196.62	47%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI Size P</b>					
Total Return	SPISPC	CH0329197294	.SPISPC	SPISPC INDEX	No
Price	SPISZ	CH0329197138	.SPISZ	SPISZ INDEX	No
<b>SPI</b>					
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The SPI Size Premium® CHF (Total Return) 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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