

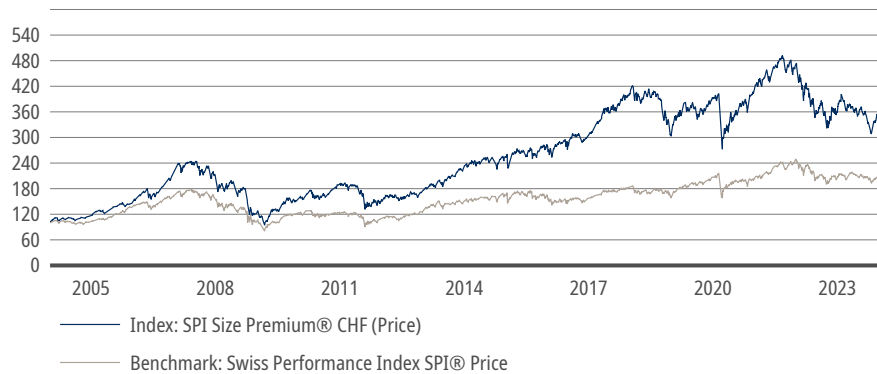


# SPI Size Premium® CHF (Price)

## Index Description

The SPI Size Premium® CHF (PR) (SPISZ) 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 (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	SPISZ	SPIX
YTD	-0.12%	1.96%
2023	-1.32%	2.95%
2022	-24.32%	-18.68%
2021	13.26%	20.19%
2020	6.85%	0.61%
2019	25.42%	26.67%
2018	-22.39%	-11.41%
2017	31.59%	16.32%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPISZ	-0.12%	4.10%	-8.22%	-5.81%	1.05%	8.58%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPISZ	9.72%	10.00%	14.98%	15.51%	16.08%	14.93%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPISZ	11.74%	9.45%	9.19%	7.18%	8.64%	8.49%

<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>					
SPISZ	09/02/2021	10/26/2023	492.26	308.10	-37.41%
SPIX	04/15/2010	08/10/2011	442.12	303.70	-31.31%

## Dividend Yield & Turnover

	SPISZ	SPIX
<b>Div.Yield</b>		
2024	0.13%	0.01%
2023	2.44%	3.05%
2022	2.12%	2.70%
2021	1.76%	2.65%
2020	2.47%	3.19%
2019	2.04%	3.10%
2018	2.12%	3.20%

<b>Turnover</b>		
2024	0.00%	0.00%
2023	30.28%	3.84%
2022	30.86%	2.98%
2021	18.39%	1.75%
2020	29.82%	2.69%
2019	30.85%	4.52%
2018	36.60%	1.97%

All data retrieved as of 02/29/2024

## Index Characteristics

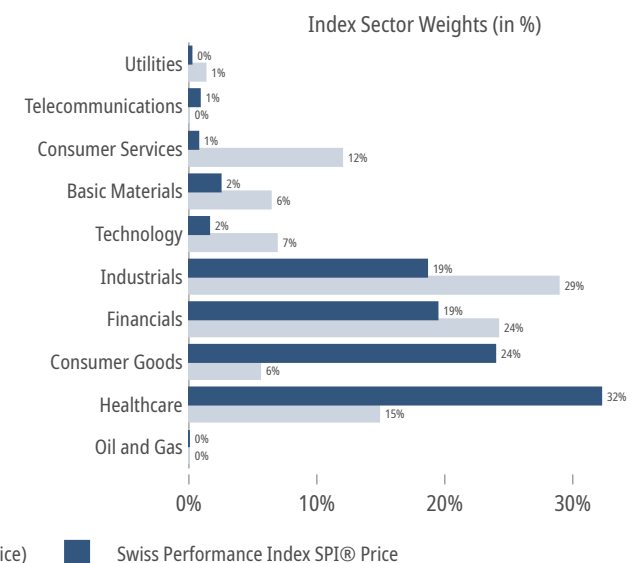
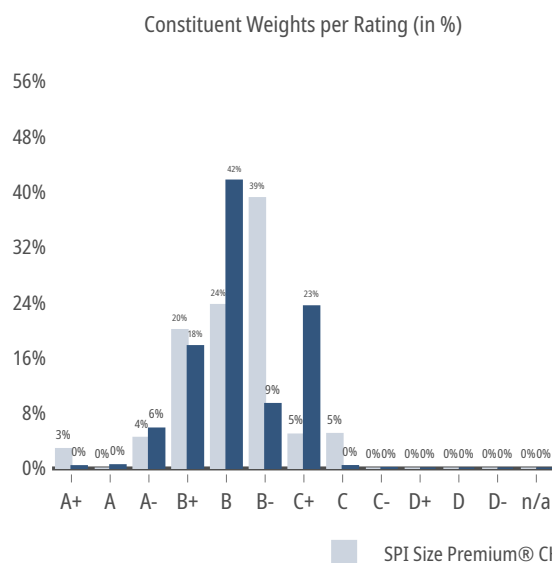
	SPISZ	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (7.76)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	774.68	244,999.20
Smallest Mcap	52.70	0.49
Average Mcap	343.87	7,152.25
Median Mcap	295.80	537.96

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

## Top 10 Components

	Weight
GALENICA N	7.51%
PSP N	7.05%
CEMBRA MONEY BANK ...	6.13%
BARRY CALLEBAUT N	5.56%
DKSH N	5.20%
FLUGHAFEN ZUERICH ...	5.18%
ALLREAL N	4.98%
SIEGFRIED N	4.39%
BB BIOTECH N	3.96%
TECAN GROUP AG N	3.77%
Total	53.73%

## Sustainability Characteristics and Sector Exposure



## Index Information

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

## Index Methodology

The SPI Size 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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