



SPI Value Premium® CHF (Total Return)

Index Description

The SPI Value Premium® CHF (Total Return) identifies the most undervalued equity instruments of the Swiss equity 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 Value Premium® CHF (Total Return) was standardised at 100 points. As of today the index represents more than 6% 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 Return¹

Year	SPI Value	SPI
2021	40.00%	24.82%
2020	1.81%	3.82%
2019	25.11%	30.40%
2018	-13.68%	-8.59%
2017	19.83%	19.98%
2016	6.09%	-1.41%
2015	3.17%	2.68%
2014	11.79%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Value	8.78%	8.78%	44.72%	7.82%	7.70%	7.43%
SPI	5.70%	5.70%	26.22%	11.39%	8.17%	5.66%
Volatility						
SPI Value	0.82%	0.82%	1.31%	0.71%	0.41%	0.30%
SPI	0.69%	0.69%	0.93%	0.59%	0.36%	0.28%
Tracking Err.						
SPI Value ²	0.53%	0.53%	13.66%	10.18%	8.08%	7.89%

¹ Annualized values; ² Used benchmark: Swiss Performance Index SPI® Total Return

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI Value	06/01/2007	03/09/2009	210	87	-58.57%
SPI	06/01/2007	03/09/2009	7,747	3,622	-53.25%

Dividend Yield & Turnover

	SPI Value	SPI
Div. Yield		
2021	0.47%	1.12%
2020	4.70%	3.19%
2019	3.60%	3.10%
2018	3.23%	3.20%
2017	3.57%	3.09%
2016	3.85%	3.42%
2015	3.40%	2.93%

	SPI Value	SPI
Turnover		
2021	10.35%	1.05%
2020	46.40%	5.72%
2019	23.79%	7.66%
2018	65.40%	6.19%
2017	36.64%	11.06%
2016	56.02%	6.36%
2015	-	6.26%

Index Characteristics

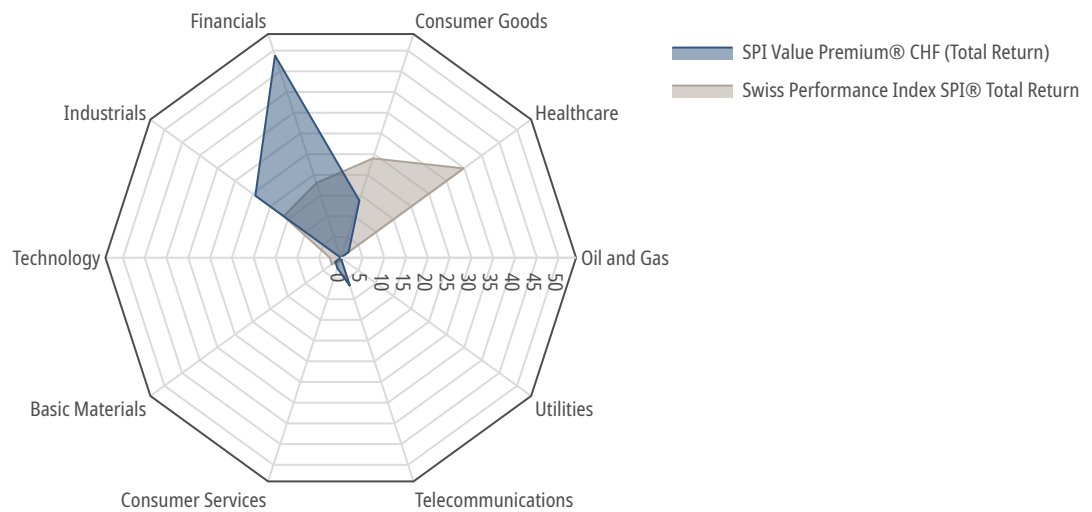
	SPI Value	SPI
Historical Data Since	12/31/2003	-
Launch Date	12/31/2003	06/01/1987
Calculation Interval	3 minutes	3 minutes
No of Components	30	214
Mcap (Mio CHF)³		
Index Mcap	105,417.65	1,501,510.82
Largest Mcap	7,197.83	273,695.0
Smallest Mcap	1,596.33	1.22
Average Mcap	3,513.92	7,016.41
Median Mcap	3,683.57	557.47

³ Market capitalization free-float adjusted

Top 10 SPI Value Premium® CHF (Total Return) Components

	Mcap (Mio CHF) ³	Weight
SWISSCOM N	7,197.83	7%
SWISS PRIME SITE N	5,592.54	5%
SWATCH GROUP I	5,310.28	5%
LINDT PS	5,060.03	5%
ZURICH INSURANCE N	4,939.25	5%
BALOISE N	4,720.08	4%
ABB LTD N	4,704.33	4%
UBS GROUP N	4,530.72	4%
LAFARGEHOLCIM N	4,496.22	4%
SWISS LIFE HOLDING...	4,471.11	4%
Total	51,022.40	48%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI Value					
Total Return	SPIVPC	CH0329197286	.SPIVPC	SPIVPC INDEX	No
Price	SPIVP	CH0329197120	.SPIVP	SPIVP INDEX	No
SPI					
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Value 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

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 an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#): www.six-group.com/exchanges/disclaimer_en.html

SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com