

# SWISS PERFORMANCE INDEX SPI TOTAL RETURN INDEX

## Index description

"The SPI Family comprises various indices compiled and published by the SIX Swiss Exchange. The underlying share universe includes approximately 230 equity issues. For a company's shares to be included in the SPI universe, the company must be primary listed in Switzerland and the shares must have a free float equal to or greater than 20 %. In 1998, all investment companies were taken out of the SPI Family and put into the specially designed Investment Index."

## Key facts

» "In order to achieve the stated index objective SIX Swiss Exchange defines the general principles that govern the index methodology. SIX Swiss Exchange publishes the index objective and rules for all indices.

» Representative: the development of the market is represented by the index

» Tradable: the index components are tradable in terms of company size and market

» Replicable: the development of the index can be replicated in practice with a portfolio

» Stable: high index continuity

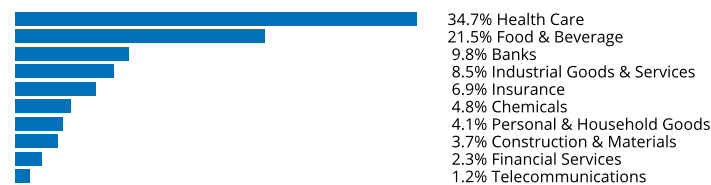
» Rules-based: index changes and calculations are rule-based

» Projectable: changes in rules are with appropriate lead time (usually at least 2 trading days) no retrospective rule changes"

## Descriptive statistics

| Index  | Market cap (CHF mn.) |             | Components (CHF mn.) |        |           |          | Component weight (%) |          | Turnover (%)   |
|--|----------------------|-------------|----------------------|--------|-----------|----------|----------------------|----------|----------------|
|  | Full                 | Free-float  | Mean                 | Median | Largest   | Smallest | Largest              | Smallest | Last 12 months |
| Swiss Performance Index SPI Total Return Index | 1,374,397.4          | 1,218,423.9 | 5886.1               | 485.4  | 239767.7  | 1.6      | 19.7                 | 0.0      | N/A            |
| Swiss All Share Index Total Return Index       | 1,427,211.1          | 1,230,610.2 | 5304.4               | 406.1  | 239,767.7 | 0.3      | 19.5                 | 0.0      | N/A            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                                  | Return (%)                |         |         |         |         | Annualized return (%)                |      |      |      |      |
|--|---------------------------|---------|---------|---------|---------|--------------------------------------|------|------|------|------|
|  | Last month                | YTD     | 1Y      | 3Y      | 5Y      | Last month                           | YTD  | 1Y   | 3Y   | 5Y   |
| Swiss Performance Index SPI Total Return Index | 861,070.                  | 909397. | 826263. | 678940. | 581495. | -5.3                                 | -5.3 | 4.2  | 26.8 | 48.1 |
| Swiss All Share Index Total Return Index       | 855470.                   | 903727. | 820499. | 672999. | 576095. | -5.3                                 | -5.3 | 4.3  | 27.1 | 48.5 |
| Index volatility and risk                      | Annualized volatility (%) |         |         |         |         | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| Swiss Performance Index SPI Total Return Index | 0.0                       | 24.8    | 24.8    | 17.3    | 15.5    | 0.6                                  | -2.9 | -2.9 | 0.3  | 0.5  |
| Swiss All Share Index Total Return Index       | 0.0                       | 24.8    | 24.8    | 17.3    | 15.4    | 0.6                                  | -2.9 | -2.9 | 0.3  | 0.5  |
| Index to benchmark                             | Correlation               |         |         |         |         | Tracking error (%)                   |      |      |      |      |
| Swiss Performance Index SPI Total Return Index | 1.0                       | 1.0     | 1.0     | 1.0     | 1.0     | 0.1                                  | 0.1  | 0.1  | 0.1  | 0.1  |
| Index to benchmark                             | Beta                      |         |         |         |         | Annualized information ratio         |      |      |      |      |
| Swiss Performance Index SPI Total Return Index | 1.0                       | 1.0     | 1.0     | 1.0     | 1.0     | 2.7                                  | 2.7  | -0.5 | -0.9 | -0.6 |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

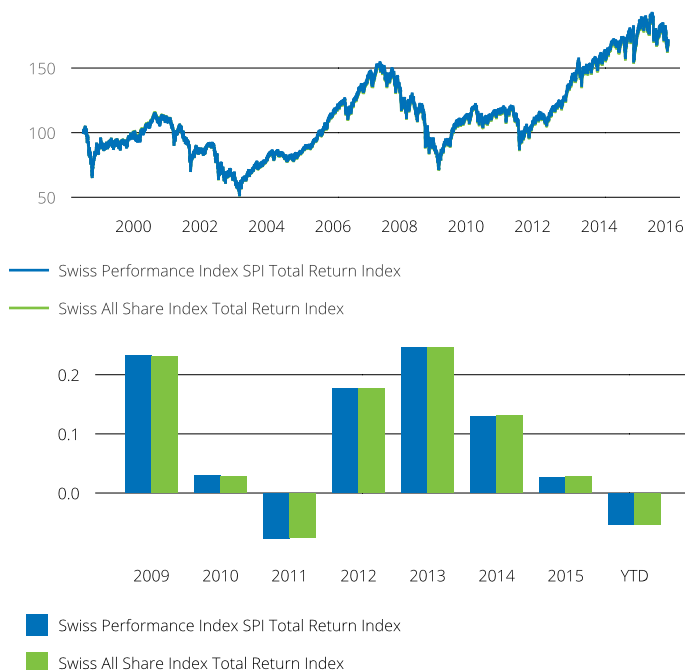
(CHF, total return), all data as of Jan. 29, 2016

## BENCHMARK INDICES

## SWISS PERFORMANCE INDEX SPI TOTAL RETURN INDEX

## Fundamentals (for last 12 months)

| Index  | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|-----------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing              | Trailing        | Trailing            |
| Swiss Performance Index SPI Total Return Index | 16.6                             | 17.6      | 16.1                             | 17.4      | 2.3            | N/A                   | 2.1             | 5.7                 |
| Swiss All Share Index Total Return Index       | 16.6                             | 17.8      | 16.1                             | 17.6      | 2.4            | N/A                   | 2.1             | 5.7                 |

Performance and annual returns<sup>4</sup>

## Methodology

"The Swiss Performance Index SPI® attempts to represent the development of the entire Swiss equity market. The SPI® therefore comprises all equities whose primary listing is on SIX Swiss Exchange. There are two exceptions: Equities with a free float of less than 20% are not included in the SPI® due to their limited liquidity (tradability).

Investment companies are not included in the SPI®; this is to prevent companies from being counted twice. Investment companies that invest exclusively in companies with no primary listing on SIX Swiss Exchange may be admitted to the SPI® upon request.

In principle, only equities of Swiss companies domiciled in Switzerland are admitted to the SPI®."

## Versions and symbols

| Index        | ISIN | Symbol       | Bloomberg | Reuters |
|--------------|------|--------------|-----------|---------|
| Price        | CHF  | CH0000222353 | SPIX      | .SPIX   |
| Price        | CHF  | CH0000222353 | SPIX      | .SPIX   |
| Total Return | CHF  | CH0009987501 | SXGE      | .SSHI   |
| Total Return | CHF  | CH0009987501 | SXGE      | .SSHI   |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |                              |
|--------------------------|------------------------------|
| Weighting                | Free-float                   |
| Cap factor               | 20%                          |
| No. of components        | Small: 108                   |
| Calculation/distribution | Real time                    |
| Calculation hours        | 09:03 - 17:33 CET            |
| Base value/base date     | TR: 1000 ad of 01 June, 1987 |
| History                  | Jan. 3, 1996                 |
| Inception date           | Jun. 1, 1987                 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see the data vendor code sheet.

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

"None of the information contained herein constitutes an offer to buy or sell a financial instrument that is traded on SIX Swiss Exchange Ltd. SIX Swiss Exchange Ltd is liable neither for the completeness and accuracy of the information given, nor for any loss incurred as a result of action taken on the basis of information provided in this or any other SIX Swiss Exchange Ltd publication.

SIX Swiss Exchange Ltd expressly reserves the right to alter prices or product composition at any time. SIX Swiss Exchange Ltd is a joint-stock company under Swiss law. It operates a securities exchange which is licensed and supervised by the Financial Market Supervisory Authority FINMA.

© SIX, SIX Swiss Exchange, SPI, Swiss Performance Index (SPI), SPI EXTRA, SPI ex SLI, SPI Select Dividend 20 Index, SMI, SMI Swiss Market Index, Swiss Market Index (SMI), SMIM, SMI MID (SMIM), SMI Expanded, SXI, SXI Real Estate, SXI Swiss Real Estate, SXI Life Sciences, SXI Bio+Medtech, SXI Switzerland Sustainability 25 Index, SLI, SLI Swiss Leader Index, SBI, SBI Swiss Bond Index, SAR, SAR SWISS AVERAGE RATE, SARON, SCR, SCR SWISS CURRENT RATE, SCRON, SAION, SCION, VSMI, SWX Immobilienfonds Index, MQM, MQM Market Quality Metrics, QQM, QQM Quotes Quality Metrics, COSI, CONNEXOR, SMI Indices are trademarks that have been registered in

## BACKTESTED PERFORMANCE

This document contains index performance data based on back testing, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Back tested performance information is purely hypothetical and is provided in this document solely for information purposes. Back tested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as basis for the definition of Customized indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>4</sup> STOXX data from Jul. 01, 1998 to Jan. 29, 2016

(CHF, total return), all data as of Jan. 29, 2016

## SWISS PERFORMANCE INDEX SPI TOTAL RETURN INDEX

Top 10 Components<sup>4</sup>

| <b>Company</b>     | <b>Supersector</b>          | <b>Country</b> | <b>Weight (%)</b> |
|--------------------|-----------------------------|----------------|-------------------|
| NESTLE N           | Food & Beverage             | CH             | 19.68             |
| NOVARTIS N         | Health Care                 | CH             | 16.23             |
| ROCHE GS           | Health Care                 | CH             | 15.22             |
| UBS GROUP N        | Banks                       | CH             | 4.98              |
| ABB LTD N          | Industrial Goods & Services | CH             | 3.17              |
| SYNGENTA N         | Chemicals                   | CH             | 2.87              |
| RICHEMONT N        | Personal & Household Goods  | CH             | 2.84              |
| ZURICH INSURANCE N | Insurance                   | CH             | 2.79              |
| CS GROUP N         | Banks                       | CH             | 2.75              |
| SWISS RE N         | Insurance                   | CH             | 2.66              |

<sup>4</sup> Based on the composition as of Jan. 29, 2016

---