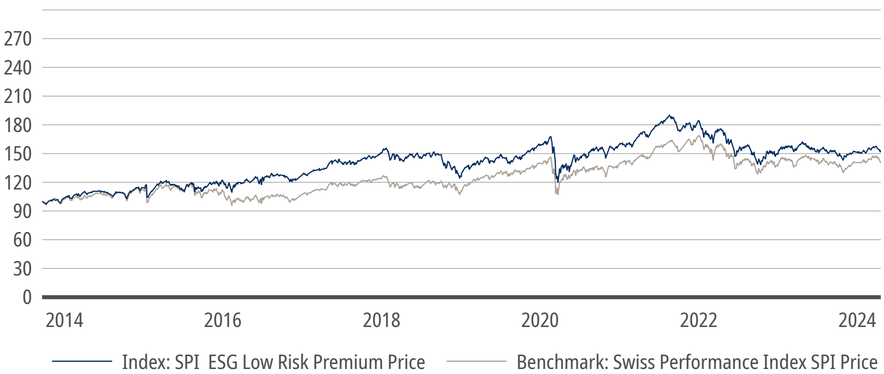
SPI ESG Low Risk Premium Price

Index Description

The SPI ESG Low Risk Premium PR (SPIELP) identifies equity instruments with the lowest risk 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%. Volatility is used to measure the risk. On July 01, 2010 the SPI ESG Low Risk Premium PR (SPIELP) was standardised at 100 points.

Index Performance



Annual Index Return

Year	SPIELP	SPIX
YTD	4.25%	4.77%
2023	1.54%	2.95%
2022	−19.10%	−18.68%
2021	15.05%	20.19%
2020	1.15%	0.61%
2019	24.95%	26.67%
2018	−15.61%	−11.41%
2017	17.91%	16.32%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIELP	4.25%	4.78%	2.32%	−1.98%	2.50%	-
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SPIELP	1.81%	1.81%	7.59%	11.74%	12.11%	-
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SPIELP	2.47%	2.47%	3.88%	4.02%	5.32%	-

[1]Annualized values for figures > 1Yr; [2]Used benchmark: Swiss Performance Index SPI Price

Dividend Yield & Turnover

	SPIELP	SPIX
Div.Yield		
2024	2.00%	1.72%
2023	3.12%	3.05%
2022	2.72%	2.70%
2021	2.38%	2.65%
2020	3.39%	3.19%
2019	2.87%	3.10%
2018	2.89%	3.20%
Turnover		
2024	6.72%	0.66%
2023	31.04%	3.84%
2022	31.84%	2.98%
2021	16.63%	1.75%
2020	55.16%	2.69%
2019	43.39%	4.52%
2018	55.52%	1.97%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIELP	02/19/2020	03/23/2020	168.06	119.65	−28.81%
SPIX	02/19/2020	03/23/2020	731.04	532.81	−27.12%

All data retrieved as of 03/28/2024

Index Characteristics

	SPIELP	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/26/2021	01/01/1996
ESG Rating	B (8.33)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	799.59	255,652.50
Smallest Mcap	97.68	0.44
Average Mcap	338.33	7,369.27
Median Mcap	347.26	604.90

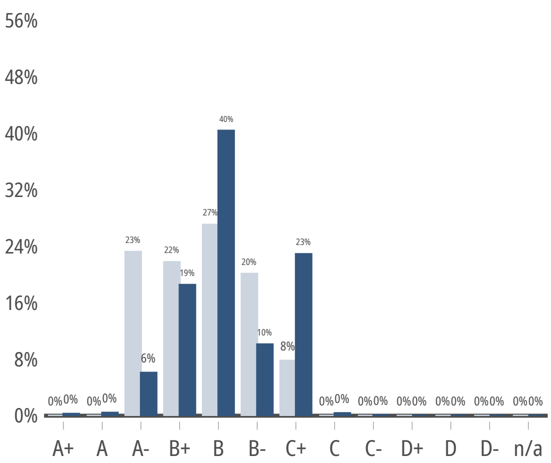
[3]Market capitalization free-float adjusted

Top 10 Components

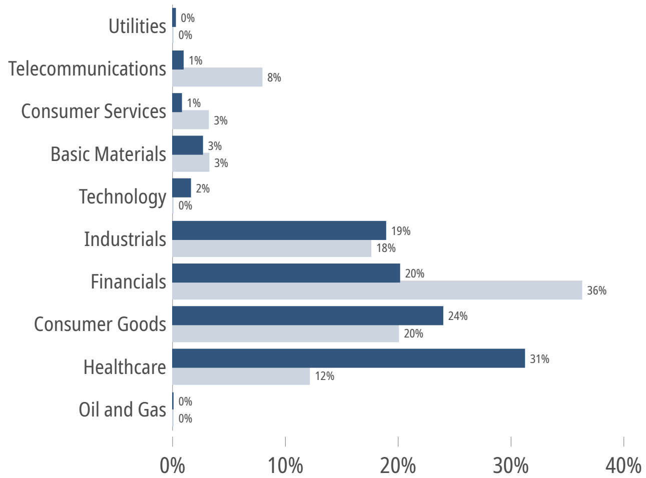
	Weight
SWISSCOM N	7.88%
NESTLE N	5.79%
NOVARTIS N	4.61%
BARRY CALLEBAUT N	4.52%
SWISS PRIME SITE N	4.44%
ZURICH INSURANCE N	4.28%
PSP N	4.19%
BALOISE N	4.05%
SWISS RE N	4.05%
ROCHE GS	3.94%
Total	47.73%

Sustainability Characteristics and Sector Exposure

Constituent Weights per Rating (in %)



Index Sector Weights (in %)



SPI ESG Low Risk Premium Price   Swiss Performance Index SPI Price

Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIELP					
Price	SPIELP	CH1100792261	.SPIELP		No
Total Return	SPIELC	CH1100792196	.SPIELC		No
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI ESG Low Risk Premium Price index is calculated as an weightfactor weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the Rulebook.

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