

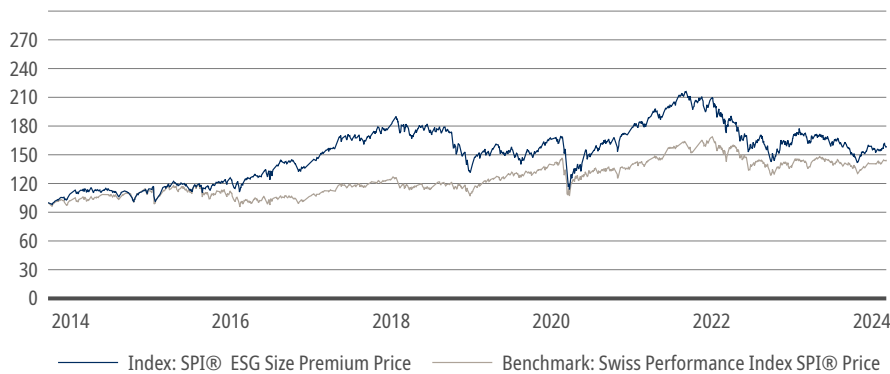


# SPI® ESG Size Premium Price

## Index Description

The SPI® ESG Size Premium PR (SPIESZ) identifies the smallest equity instruments of the Swiss ESG 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%. Volatility is used as to measure the risk. On July 01, 2010 the SPI® ESG Size Premium PR (SPIESZ) was standardised at 100 points.

## Index Performance



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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIESZ	-0.31%	3.41%	-7.18%	-3.94%	0.56%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPIESZ	11.15%	10.21%	12.24%	15.22%	16.49%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPIESZ	13.17%	10.03%	7.27%	6.85%	9.13%	-

<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>10 Years back</b>					
SPIESZ	01/23/2018	03/23/2020	190.00	113.87	-40.07%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

## Annual Index Return

Year	SPIESZ	SPIX
YTD	-0.31%	1.96%
2023	-1.11%	2.95%
2022	-23.30%	-18.68%
2021	17.64%	20.19%
2020	7.26%	0.61%
2019	22.72%	26.67%
2018	-24.43%	-11.41%
2017	26.34%	16.32%

## Dividend Yield & Turnover

	SPIESZ	SPIX
<b>Div.Yield</b>		
2024	0.03%	0.01%
2023	2.48%	3.05%
2022	2.38%	2.70%
2021	1.78%	2.65%
2020	2.36%	3.19%
2019	2.25%	3.10%
2018	1.95%	3.20%

## Turnover

	SPIESZ	SPIX
2024	0.00%	0.00%
2023	23.51%	3.84%
2022	24.59%	2.98%
2021	32.92%	1.75%
2020	44.85%	2.69%
2019	46.78%	4.52%
2018	30.09%	1.97%

All data retrieved as of 02/29/2024

## Index Characteristics

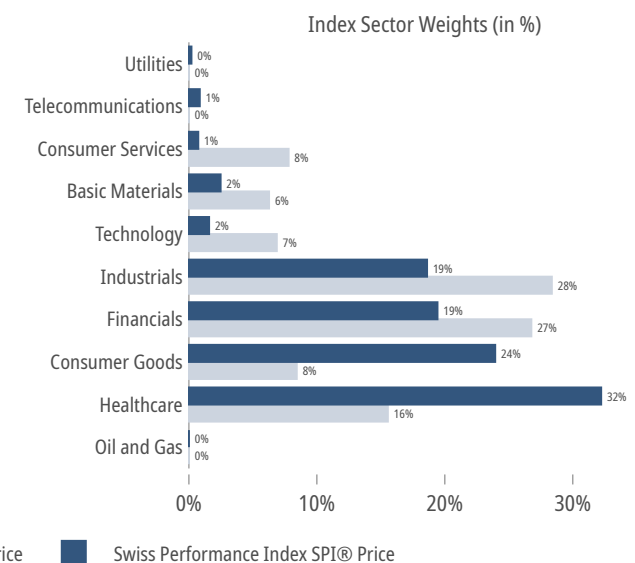
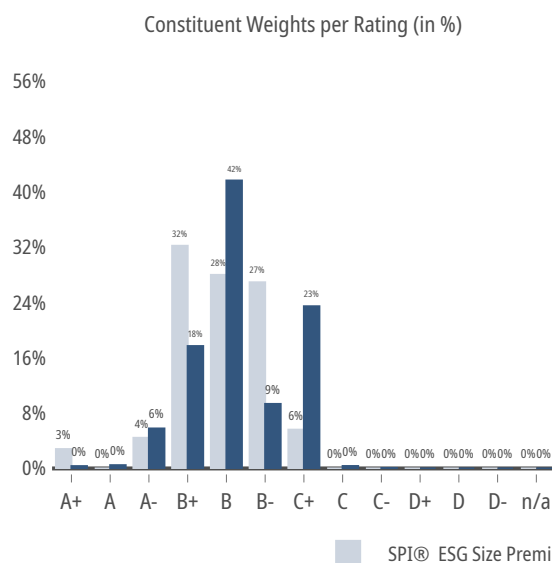
	SPIESZ	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/29/2021	01/01/1996
ESG Rating	B (8.14)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	799.89	244,999.20
Smallest Mcap	53.56	0.49
Average Mcap	342.33	7,152.25
Median Mcap	327.42	537.96

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

## Top 10 Components

	Weight
GALENICA N	7.79%
PSP N	6.27%
CEMBRA MONEY BANK ...	5.92%
ALLREAL N	5.70%
DKSH N	5.09%
SIEGFRIED N	4.48%
EMMI N	3.82%
TECAN GROUP AG N	3.62%
MOBIMO N	3.58%
LOGITECH N	3.48%
Total	49.76%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIESZ</b>					
Price	SPIESZ	CH1100792147	.SPIESZ		No
Total Return	SPIESC	CH1100792220	.SPIESC		No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI® ESG Size 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](#).

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

For legal purposes, please consider the [SIX Disclaimer](#).

SIX  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

Business Support  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

Technical Support  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)