

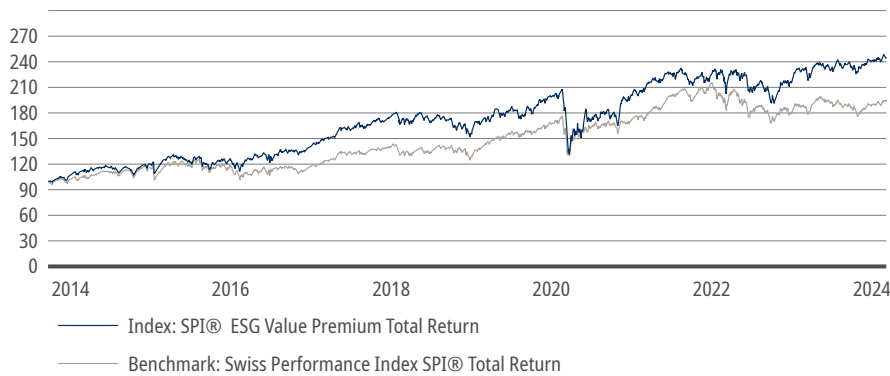


SPI® ESG Value Premium Total Return

Index Description

The SPI® ESG Value Premium TR (SPIEVC) identifies the most undervalued equity instruments of the Swiss ESG 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 as to measure the risk. On July 01, 2010 the SPI® ESG Value Premium TR (SPIEVC) was standardised at 100 points.

Index Performance



Annual Index Return

Year	SPIEVC	SXGE
YTD	1.67%	1.97%
2023	12.01%	6.09%
2022	-4.31%	-16.48%
2021	11.72%	23.38%
2020	1.29%	3.82%
2019	27.28%	30.59%
2018	-10.36%	-8.57%
2017	23.80%	19.92%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEVC	1.67%	3.30%	6.09%	6.12%	7.46%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIEVC	2.39%	1.72%	7.21%	11.37%	14.80%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIEVC	0.35%	2.44%	5.66%	6.84%	8.13%	-

¹Annualized values for figures > 1Yr; ²Used benchmark: Swiss Performance Index SPI® Total Return

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIEVC	02/19/2020	03/23/2020	207.91	130.93	-37.03%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	-26.33%

Dividend Yield & Turnover

	SPIEVC	SXGE
Div.Yield		
2024	0.00%	0.01%
2023	3.83%	3.05%
2022	3.88%	2.70%
2021	3.37%	2.65%
2020	4.79%	3.19%
2019	3.94%	3.10%
2018	3.59%	3.20%

Turnover

	SPIEVC	SXGE
2024	0.00%	0.01%
2023	35.00%	6.53%
2022	34.76%	5.36%
2021	29.44%	4.07%
2020	50.85%	5.41%
2019	34.89%	7.09%
2018	44.25%	4.72%

Index Characteristics

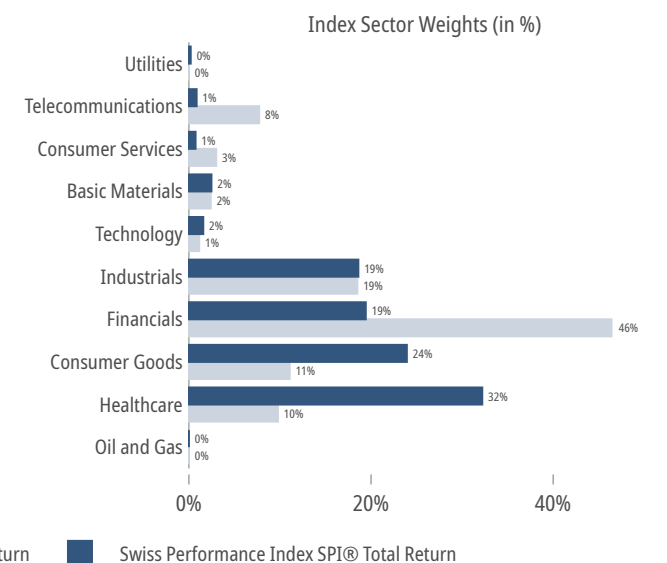
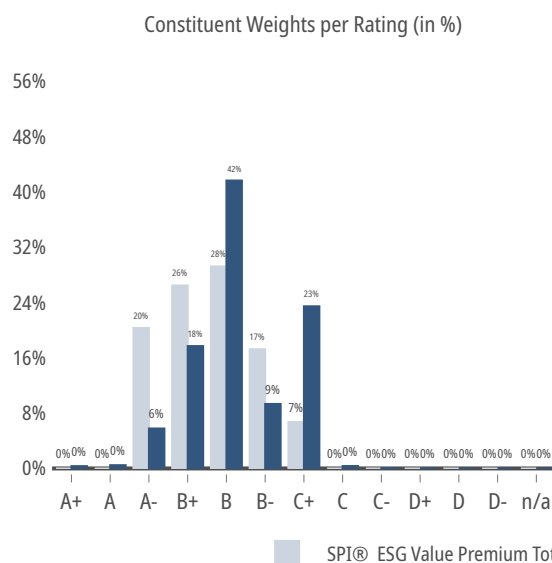
	SPIEVC	SXGE
No of Components	30	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/29/2021	08/01/1987
ESG Rating	B (8.36)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	815.74	244,999.20
Smallest Mcap	116.14	0.49
Average Mcap	342.76	7,152.25
Median Mcap	309.68	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	7.93%
SWISSCOM N	7.72%
LINDT PS	6.07%
ZURICH INSURANCE N	4.97%
SWISS PRIME SITE N	4.82%
BALOISE N	4.50%
KUEHNE+NAGEL INT N	4.34%
SWISS RE N	4.32%
HOLCIM N	4.27%
SWISS LIFE HOLDING...	4.26%
Total	53.21%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIEVC					
Total Return	SPIEVC	CH1100792139	.SPIEVC		No
Price	SPIEVP	CH1100792709	.SPIEVP		No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI® ESG Value Premium Total Return 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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