

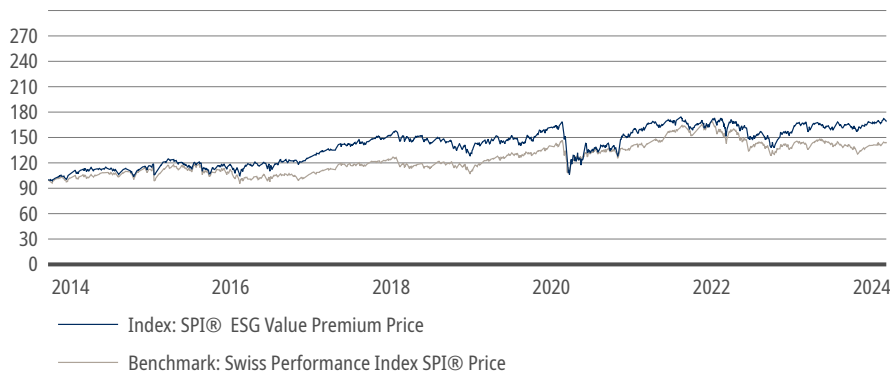


# SPI® ESG Value Premium Price

## Index Description

The SPI® ESG Value Premium PR (SPIEVP) 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 PR (SPIEVP) 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>						
SPIEVP	1.67%	3.31%	2.19%	2.35%	3.49%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPIEVP	2.40%	1.73%	7.40%	11.48%	14.49%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPIEVP	0.38%	2.44%	5.87%	6.86%	7.82%	-

<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>					
SPIEVP	02/19/2020	03/23/2020	168.63	106.19	-37.03%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

## Annual Index Return

Year	SPIEVP	SPIX
YTD	1.67%	1.96%
2023	7.89%	2.95%
2022	-7.88%	-18.68%
2021	8.07%	20.19%
2020	-3.35%	0.61%
2019	22.45%	26.67%
2018	-13.47%	-11.41%
2017	19.67%	16.32%

## Dividend Yield & Turnover

	SPIEVP	SPIX
<b>Div.Yield</b>		
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

	SPIEVP	SPIX
2024	0.00%	0.00%
2023	31.55%	3.84%
2022	31.23%	2.98%
2021	26.64%	1.75%
2020	46.50%	2.69%
2019	31.33%	4.52%
2018	40.99%	1.97%

All data retrieved as of 02/29/2024

## Index Characteristics

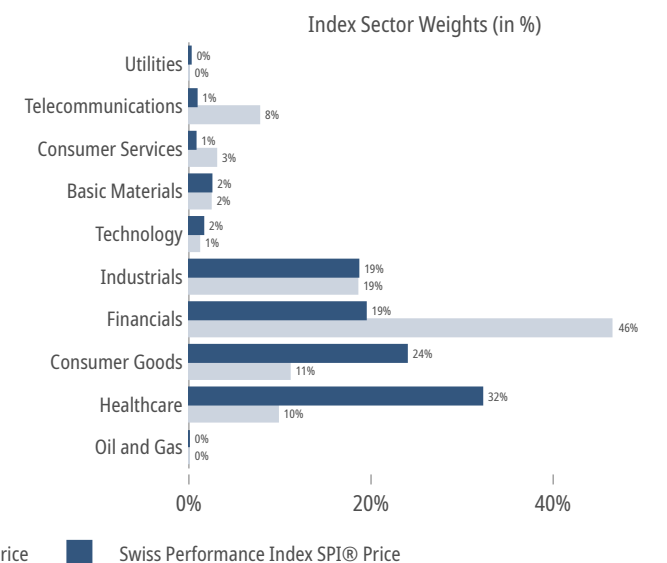
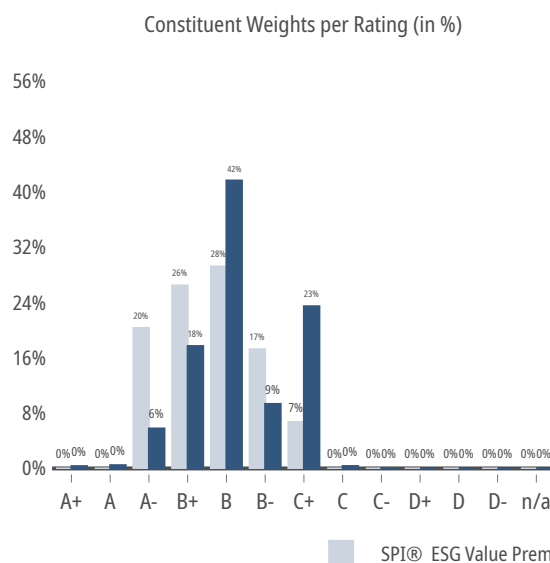
	SPIEVP	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/29/2021	01/01/1996
ESG Rating	B (8.36)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	815.74	244,999.20
Smallest Mcap	116.14	0.49
Average Mcap	342.76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

<sup>3</sup>Market 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
<b>SPIEVP</b>					
Price	SPIEVP	CH1100792709	.SPIEVP		No
Total Return	SPIEVC	CH1100792139	.SPIEVC		No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI® ESG Value 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

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