

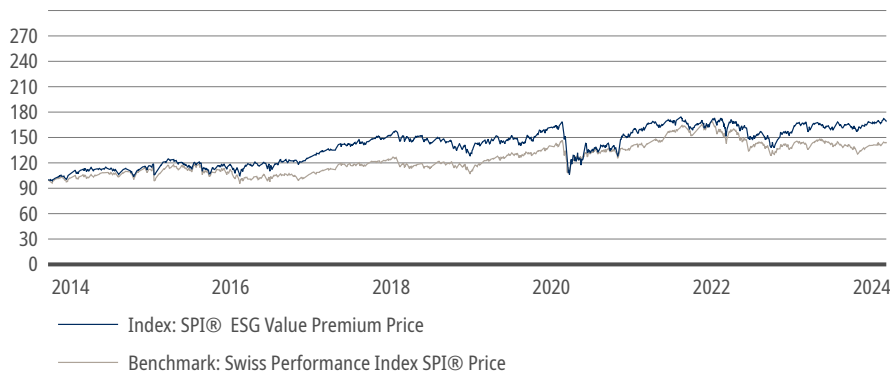


SPI® ESG Value Premium Price

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 Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEVP	1.67%	3.31%	2.19%	2.35%	3.49%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SPIEVP	2.40%	1.73%	7.40%	11.48%	14.49%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SPIEVP	0.38%	2.44%	5.87%	6.86%	7.82%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
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
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

	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

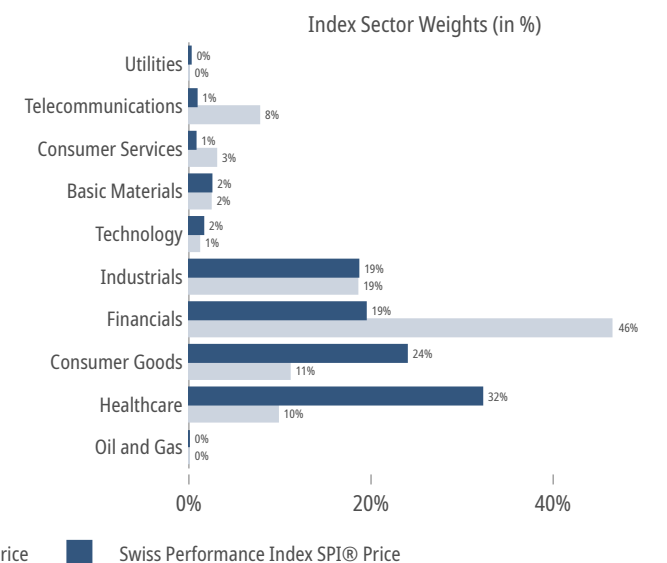
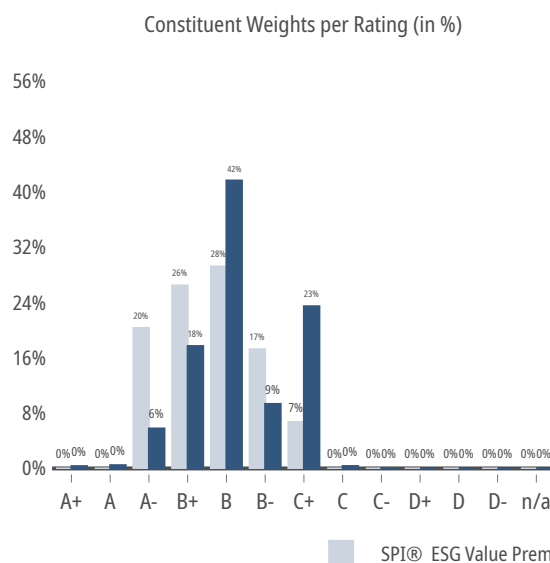
	SPIEVP	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/29/2021	01/01/1996
ESG Rating	B (8.36)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	815.74	244,999.20
Smallest Mcap	116.14	0.49
Average Mcap	342.76	7,152.25
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
SPIEVP					
Price	SPIEVP	CH1100792709	.SPIEVP		No
Total Return	SPIEVC	CH1100792139	.SPIEVC		No
SPIX					
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](#).

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