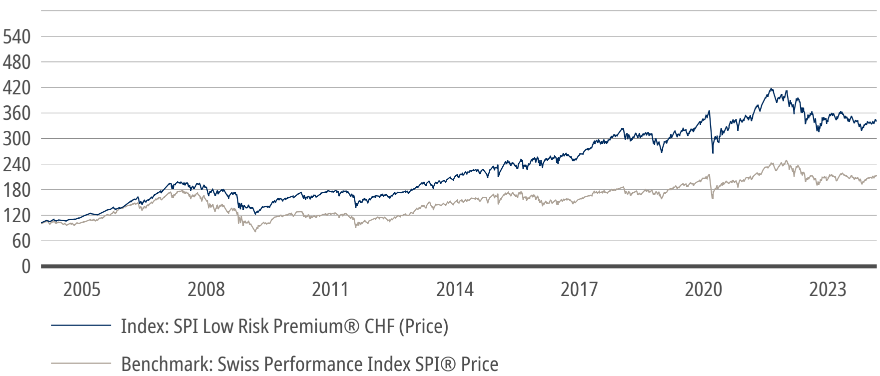
SPI Low Risk Premium® CHF (Price)

Index Description

The SPI Low Risk Premium® CHF (PR) (SPILP) 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%. On December 31, 2003 the SPI Low Risk Premium® CHF (PR) was standardised at 100 points. As of today the index represents more than 0% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

Year	SPILP	SPIX
YTD	1.25%	1.96%
2023	−0.70%	2.95%
2022	−17.54%	−18.68%
2021	17.03%	20.19%
2020	2.51%	0.61%
2019	26.01%	26.67%
2018	−13.14%	−11.41%
2017	20.40%	16.32%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPILP	1.25%	2.02%	−3.51%	0.06%	3.23%	6.64%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SPILP	0.91%	0.71%	7.44%	12.51%	11.81%	10.61%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SPILP	2.93%	3.70%	3.71%	3.92%	4.49%	4.99%

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

Dividend Yield & Turnover

	SPILP	SPIX
Div.Yield		
2024	0.10%	0.01%
2023	3.25%	3.05%
2022	2.69%	2.70%
2021	2.41%	2.65%
2020	3.11%	3.19%
2019	2.89%	3.10%
2018	2.85%	3.20%
Turnover		
2024	0.00%	0.00%
2023	45.88%	3.84%
2022	30.93%	2.98%
2021	20.04%	1.75%
2020	38.72%	2.69%
2019	23.45%	4.52%
2018	43.33%	1.97%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPILP	02/19/2020	03/23/2020	366.14	264.96	−27.63%
SPIX	04/15/2010	08/10/2011	442.12	303.70	−31.31%

All data retrieved as of 02/29/2024

Index Characteristics

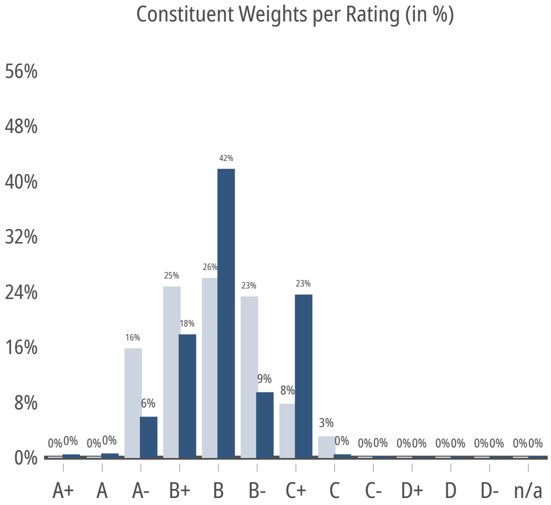
	SPILP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.09)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	720.54	244,999.20
Smallest Mcap	147.79	0.49
Average Mcap	341.65	7,152.25
Median Mcap	319.48	537.96

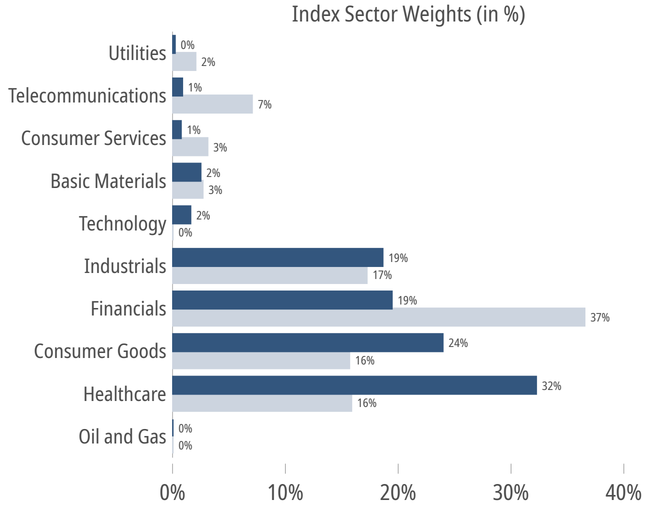
[3]Market capitalization free-float adjusted

Top 10 Components

	Weight
SWISSCOM N	7.03%
NESTLE N	5.38%
SWISS PRIME SITE N	4.68%
KUEHNE+NAGEL INT N	4.25%
PSP N	4.11%
BARRY CALLEBAUT N	4.09%
ROCHE GS	4.03%
ZURICH INSURANCE N	4.02%
BALOISE N	3.92%
TECAN GROUP AG N	3.84%
Total	45.36%

Sustainability Characteristics and Sector Exposure





SPI Low Risk Premium® CHF (Price) Swiss Performance Index SPI® Price

Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPILP					
Price	SPILP	CH0329197179	.SPILP	SPILP	No
Total Return	SPILPC	CH0329197336	.SPILPC	SPILPC	No
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI Low Risk Premium® CHF (Price) is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the Rulebook.

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