

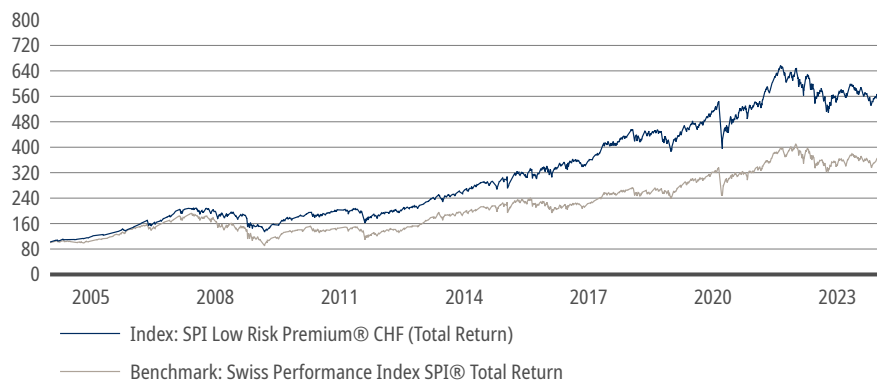


SPI Low Risk Premium® CHF (Total Return)

Index Description

The SPI Low Risk Premium® CHF (TR) (SPILPC) 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 (TR) 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® Total Return (SXGE) covers 99% of that market.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPILPC	1.35%	2.12%	-0.36%	2.86%	6.19%	9.67%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPILPC	0.67%	0.63%	7.61%	12.65%	12.04%	10.74%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPILPC	2.71%	3.69%	3.58%	3.74%	4.52%	5.01%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPILPC	02/19/2020	03/23/2020	545.05	394.43	-27.63%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Annual Index Return

Year	SPILPC	SXGE
YTD	1.35%	1.97%
2023	2.53%	6.09%
2022	-15.32%	-16.48%
2021	19.85%	23.38%
2020	5.69%	3.82%
2019	29.65%	30.59%
2018	-10.66%	-8.57%
2017	23.76%	19.92%

Dividend Yield & Turnover

	SPILPC	SXGE
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

	SPILPC	SXGE
2024	0.09%	0.01%
2023	48.80%	6.53%
2022	33.46%	5.36%
2021	22.20%	4.07%
2020	41.64%	5.41%
2019	26.17%	7.09%
2018	45.98%	4.72%

Index Characteristics

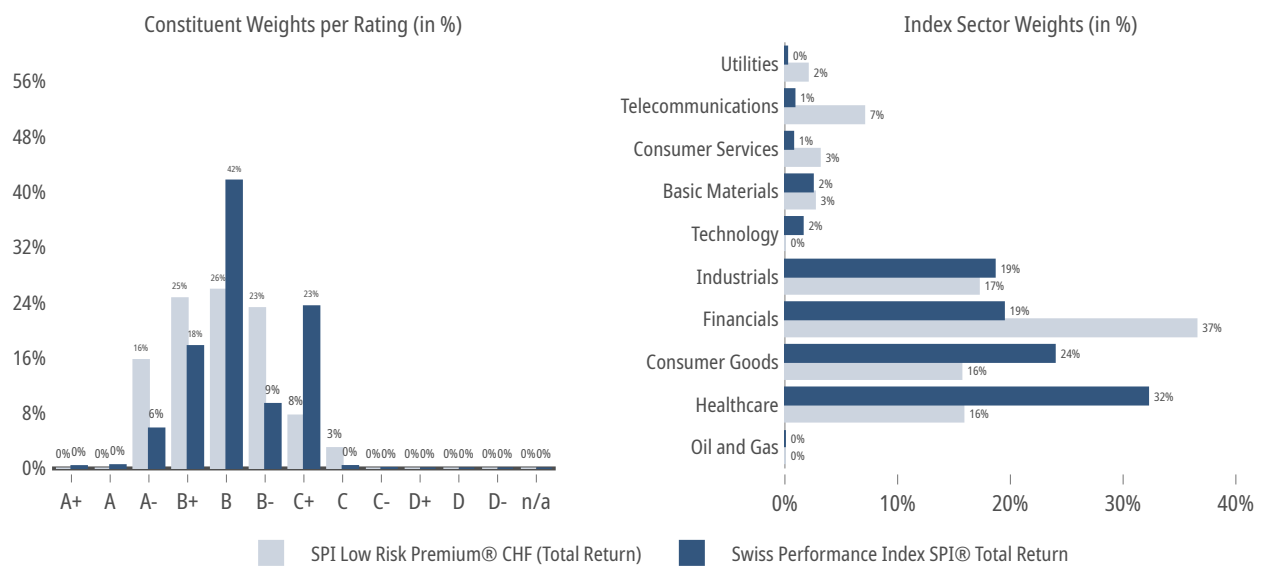
	SPI LPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.09)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	720.54	244,999.20
Smallest Mcap	147.79	0.49
Average Mcap	341.65	7,152.25
Median Mcap	319.48	537.96

³Market 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



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI LPC					
Total Return	SPI LPC	CH0329197336	.SPI LPC	SPI LPC	No
Price	SPI LP	CH0329197179	.SPI LP	SPI LP	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPI X	CH0000222353	.SPI X	SPIND	Yes

Index Methodology

The SPI Low Risk Premium® CHF (Total Return) 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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