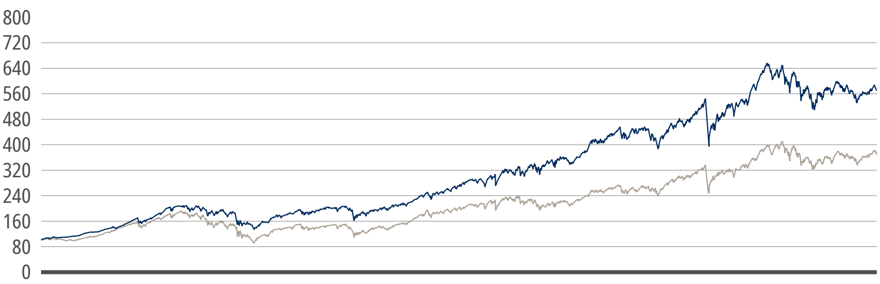
SPI Low Risk Premium CHF (Total Return)

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 TR (SXGE) covers 99% of that market.

Index Performance



Annual Index Return

Year	SPILPC	SXGE
YTD	4.65%	5.98%
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%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPILPC	4.65%	5.20%	4.14%	1.24%	6.58%	9.96%
SXGE	5.98%	6.67%	8.94%	3.23%	7.12%	9.24%
Volatility						
SPILPC	5.19%	5.19%	8.15%	11.76%	12.08%	10.75%
SXGE	6.09%	6.09%	10.03%	12.72%	12.07%	11.80%
Tracking Err.						
SPILPC	2.06%	2.06%	3.58%	3.52%	4.50%	4.77%

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

Dividend Yield & Turnover

	SPILPC	SXGE
Div.Yield		
2024	1.80%	1.72%
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	11.97%	2.10%
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%

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%

All data retrieved as of 03/28/2024

Index Characteristics

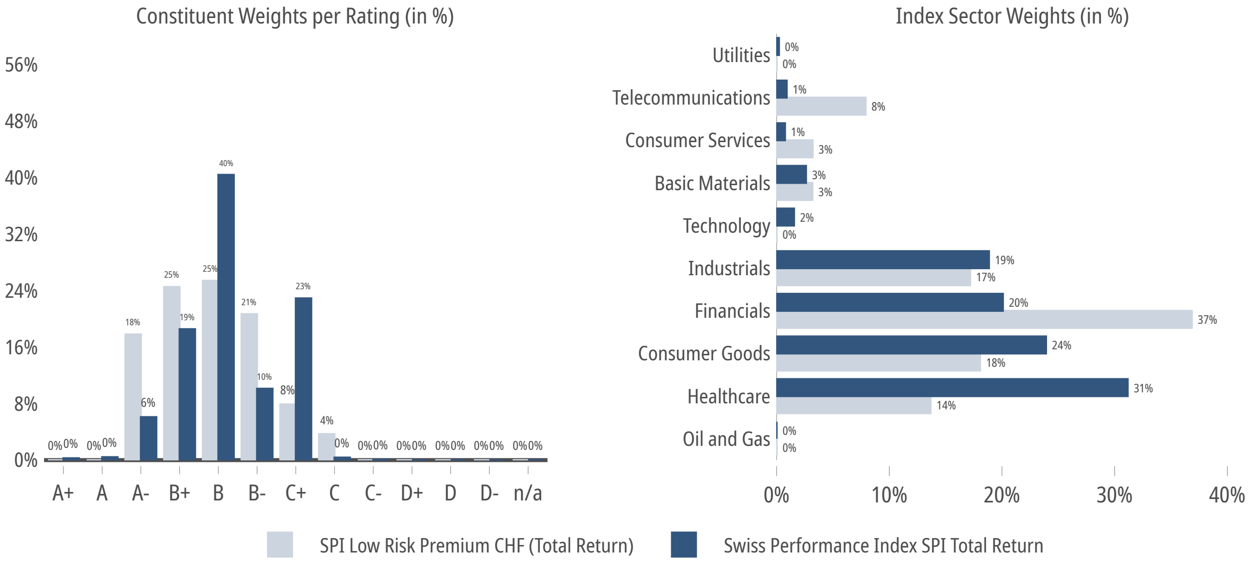
	SPILPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.13)	B (7.76)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	803.16	255,652.50
Smallest Mcap	120.73	0.44
Average Mcap	339.13	7,369.27
Median Mcap	338.16	604.90

[3]Market capitalization free-float adjusted

Top 10 Components

	Weight
SWISSCOM N	7.89%
NESTLE N	5.83%
SWISS PRIME SITE N	4.62%
BARRY CALLEBAUT N	4.58%
PSP N	4.53%
ZURICH INSURANCE N	4.08%
ROCHE GS	4.04%
BALOISE N	3.96%
SWISS RE N	3.94%
FLUGHAFEN ZUERICH ...	3.78%
Total	47.25%

Sustainability Characteristics and Sector Exposure



Index Information

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