

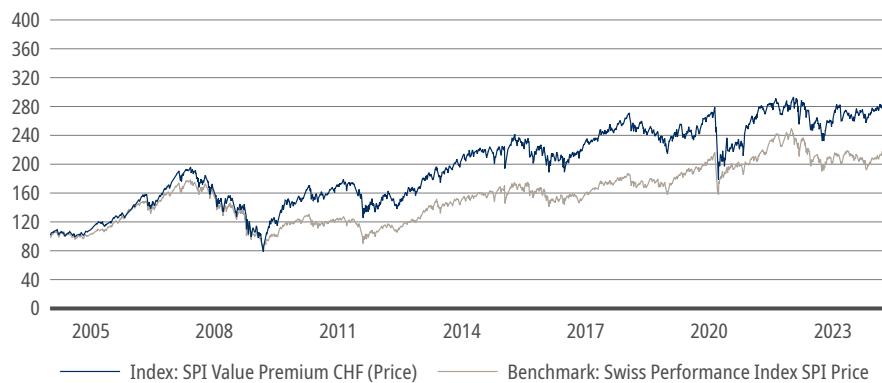


# SPI Value Premium CHF (Price)

## Index Description

The SPI Value Premium CHF (PR) (SPIVP) identifies the most undervalued equity instruments 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 Value 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 PR (SPIX) covers 99% of that market.

## Index Performance



## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIVP	3.66%	4.19%	7.97%	0.70%	2.86%	7.47%
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
<b>Volatility</b>						
SPIVP	3.19%	3.19%	8.35%	11.44%	14.52%	14.64%
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
<b>Tracking Err.</b>						
SPIVP	0.98%	0.98%	6.21%	6.85%	7.76%	7.89%

<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>15 Years back</b>					
SPIVP	02/19/2020	03/23/2020	279.10	178.79	-35.94%
SPIX	04/15/2010	08/10/2011	442.12	303.70	-31.31%

## Annual Index Return

Year	SPIVP	SPIX
YTD	3.66%	4.77%
2023	7.09%	2.95%
2022	-10.15%	-18.68%
2021	10.34%	20.19%
2020	-2.76%	0.61%
2019	20.92%	26.67%
2018	-16.35%	-11.41%
2017	15.64%	16.32%

## Dividend Yield & Turnover

	SPIVP	SPIX
<b>Div.Yield</b>		
2024	2.25%	1.72%
2023	3.77%	3.05%
2022	3.79%	2.70%
2021	3.24%	2.65%
2020	4.70%	3.19%
2019	3.60%	3.10%
2018	3.23%	3.20%

## Turnover

	SPIVP	SPIX
2024	9.47%	0.66%
2023	38.88%	3.84%
2022	32.67%	2.98%
2021	39.03%	1.75%
2020	38.56%	2.69%
2019	20.28%	4.52%
2018	62.44%	1.97%

All data retrieved as of 03/28/2024

## Index Characteristics

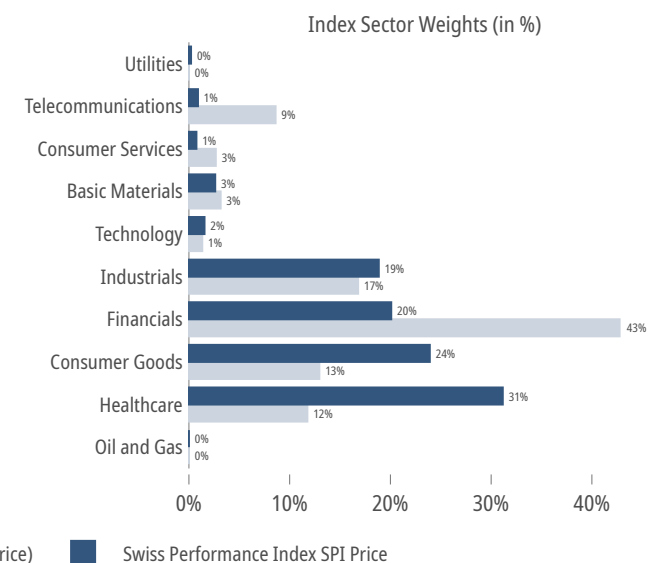
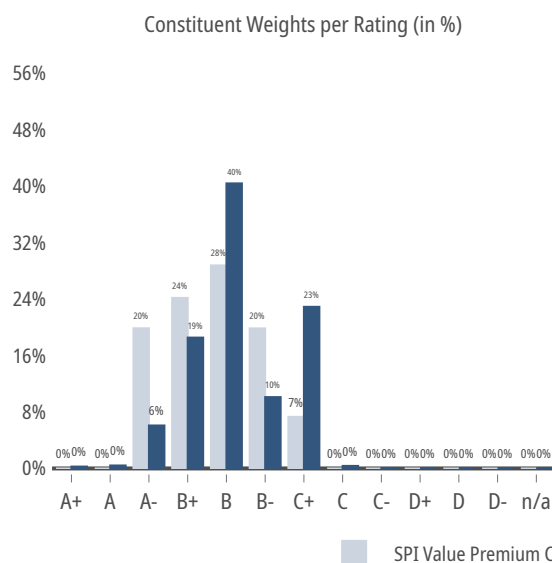
	SPIVP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.29)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	870.40	255,652.50
Smallest Mcap	86.51	0.44
Average Mcap	337.27	7,369.27
Median Mcap	313.81	604.90

<sup>3</sup>Market capitalization free-float adjusted

## Top 10 Components

	Weight
SWISSCOM N	8.60%
NOVARTIS N	7.41%
LINDT PS	5.39%
ZURICH INSURANCE N	4.82%
BALOISE N	4.42%
SWISS PRIME SITE N	4.41%
ROCHE GS	4.34%
SWISS RE N	4.27%
KUEHNE+NAGEL INT N	4.19%
PSP N	4.15%
Total	52.00%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIVP</b>					
Price	SPIVP	CH0329197120	.SPIVP	SPIVP	No
Total Return	SPIVPC	CH0329197286	.SPIVPC	SPIVPC	No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI Value 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](#).

## Licensing

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