

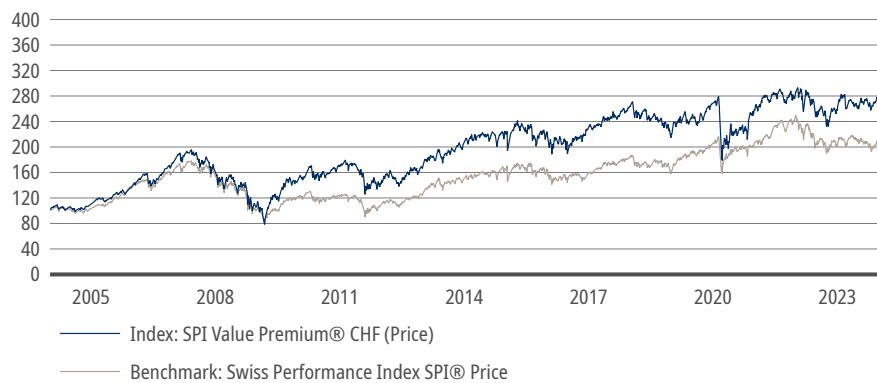


SPI Value Premium® CHF (Price)

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® Price (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

Year	SPIVP	SPIX
YTD	1.53%	1.96%
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%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIVP	1.53%	3.25%	-0.17%	1.84%	2.71%	7.79%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SPIVP	2.51%	1.93%	8.73%	11.74%	14.52%	14.70%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SPIVP	0.49%	2.04%	7.07%	6.84%	7.77%	7.89%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
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%

Dividend Yield & Turnover

	SPIVP	SPIX
Div.Yield		
2024	0.00%	0.01%
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%

	SPIVP	SPIX
Turnover		
2024	0.00%	0.00%
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 02/29/2024

Index Characteristics

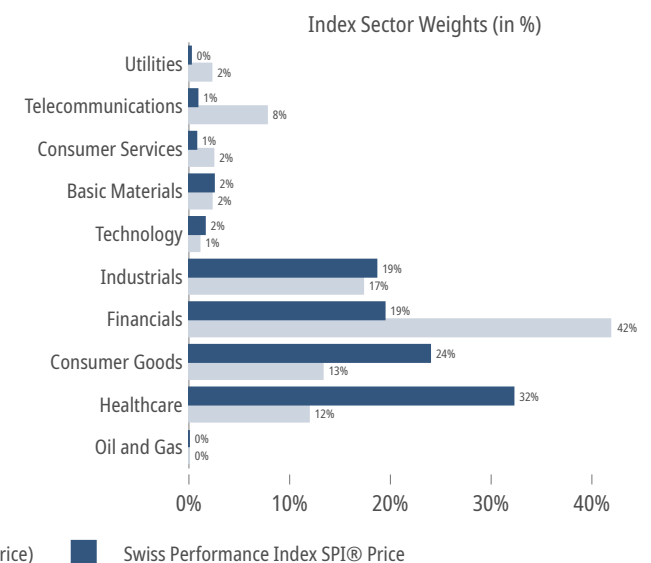
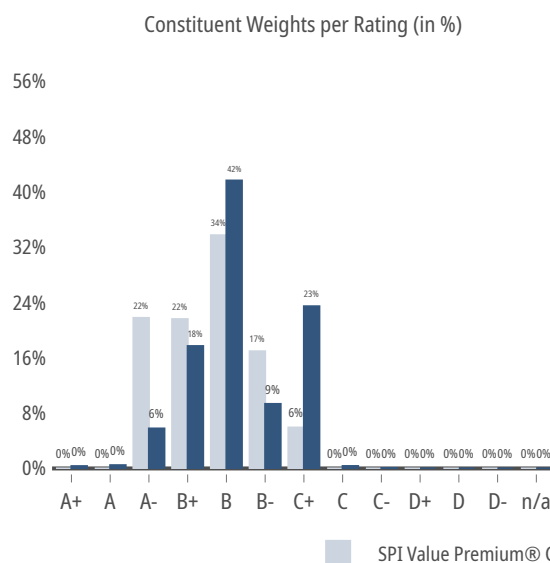
	SPIVP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.36)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	813.04	244,999.20
Smallest Mcap	107.74	0.49
Average Mcap	341.90	7,152.25
Median Mcap	305.23	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	7.93%
SWISSCOM N	7.74%
LINDT PS	6.05%
ZURICH INSURANCE N	5.02%
BALOISE N	4.50%
SWISS RE N	4.31%
SWISS LIFE HOLDING...	4.21%
HOLCIM N	4.20%
KUEHNE+NAGEL INT N	4.10%
ROCHE GS	3.98%
Total	52.02%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIVP					
Price	SPIVP	CH0329197120	.SPIVP	SPIVP	No
Total Return	SPIVPC	CH0329197286	.SPIVPC	SPIVPC	No
SPIX					
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](#).

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