

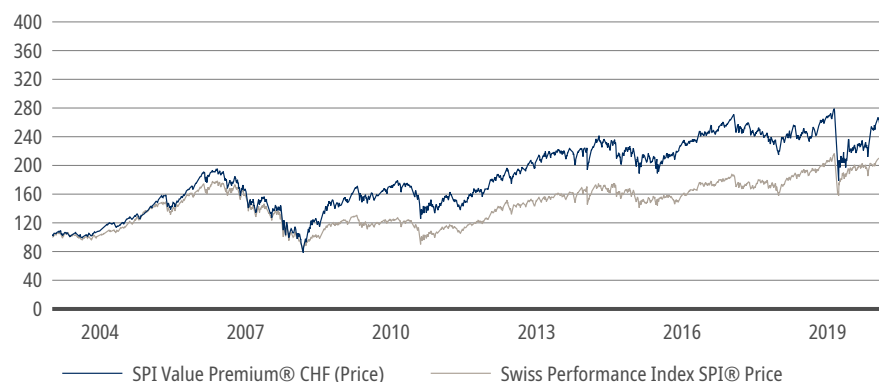


# SPI Value Premium® CHF (Price)

## Index Description

The SPI Value Premium® CHF (Price) 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 (Price) was standardised at 100 points. As of today the index represents more than 6% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price covers 99% of that market.

## Index Performance



## Annual Index Return<sup>1</sup>

Year	SPI Value	SPI
2021	37.42%	19.40%
2020	-2.76%	0.61%
2019	20.79%	26.51%
2018	-16.39%	-11.44%
2017	15.69%	16.37%
2016	2.15%	-4.67%
2015	-0.22%	-0.25%
2014	8.12%	9.73%

## Risk and Return Profile

	YTD	3 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	7 Yrs <sup>1</sup>	15 Yrs <sup>1</sup>
<b>Return</b>						
SPI Value	8.27%	8.27%	38.46%	3.77%	3.89%	4.03%
SPI	4.53%	4.53%	22.55%	7.98%	4.89%	2.59%
<b>Volatility</b>						
SPI Value	0.82%	0.82%	1.31%	0.71%	0.41%	0.30%
SPI	0.68%	0.68%	0.92%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI Value <sup>2</sup>	0.53%	0.53%	13.72%	10.18%	8.09%	7.92%

<sup>1</sup> Annualized values; <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>					
SPI Value	06/01/2007	03/09/2009	195	79	-59.81%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

## Dividend Yield & Turnover

	SPI Value	SPI
<b>Div. Yield</b>		
2021	0.47%	1.12%
2020	4.70%	3.19%
2019	3.60%	3.10%
2018	3.23%	3.20%
2017	3.57%	3.09%
2016	3.85%	3.42%
2015	3.40%	2.93%
<b>Turnover</b>		
2021	10.12%	0.08%
2020	42.40%	2.87%
2019	23.68%	4.59%
2018	62.44%	3.05%
2017	33.36%	8.45%
2016	55.93%	3.36%
2015	-	3.54%

All data retrieved as of 03/30/2021

## Index Characteristics

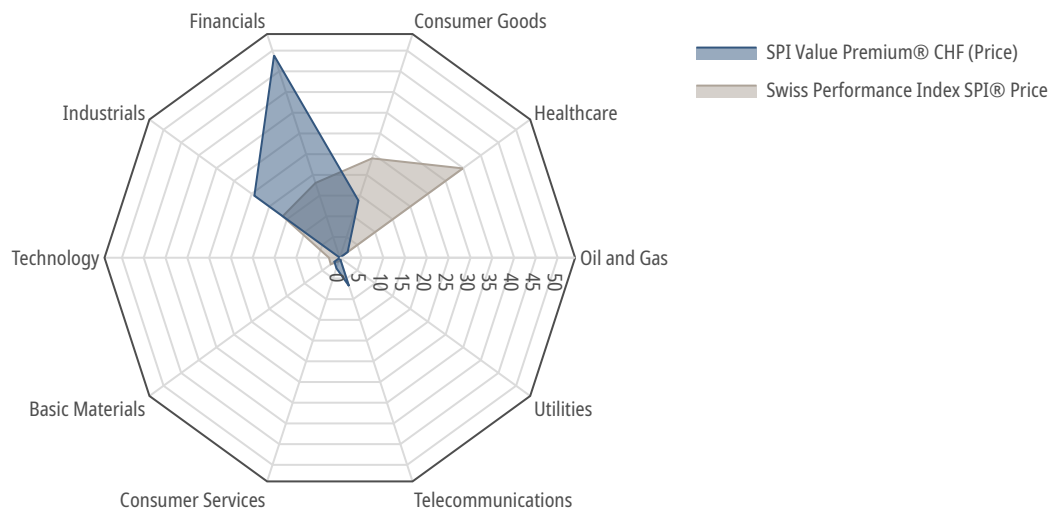
	SPI Value	SPI
Historical Data Since	12/31/2003	01/03/1996
Launch Date	12/31/2003	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	214
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	105,417.65	1,501,510.82
Largest Mcap	7,197.83	273,695.0
Smallest Mcap	1,596.33	1.22
Average Mcap	3,513.92	7,016.41
Median Mcap	3,683.57	557.47

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

## Top 10 SPI Value Premium® CHF (Price) Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
SWISSCOM N	7,197.83	7%
SWISS PRIME SITE N	5,592.54	5%
SWATCH GROUP I	5,310.28	5%
LINDT PS	5,060.03	5%
ZURICH INSURANCE N	4,939.25	5%
BALOISE N	4,720.08	4%
ABB LTD N	4,704.33	4%
UBS GROUP N	4,530.72	4%
LAFARGEHOLCIM N	4,496.22	4%
SWISS LIFE HOLDING...	4,471.11	4%
Total	51,022.40	48%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI Value</b>					
Price	SPIVP	CH0329197120	.SPIVP	SPIVP INDEX	No
Total Return	SPIVPC	CH0329197286	.SPIVPC	SPIVPC INDEX	No
<b>SPI</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	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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