

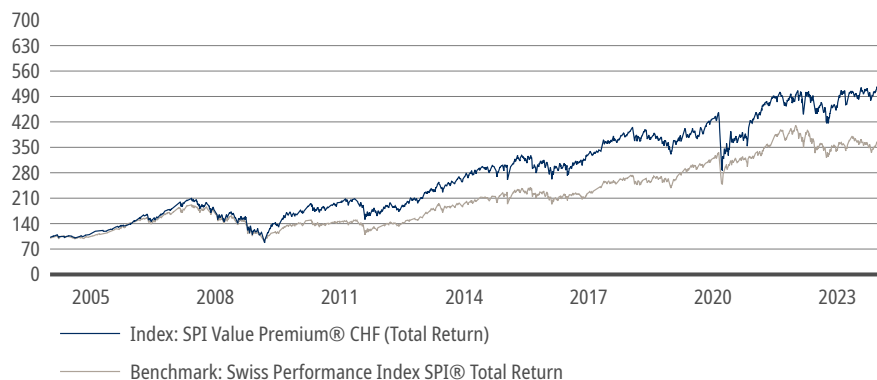


SPI Value Premium® CHF (Total Return)

Index Description

The SPI Value Premium® CHF (TR) (SPIVPC) 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 (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						
SPIVPC	1.53%	3.25%	3.58%	5.50%	6.49%	11.59%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIVPC	2.53%	1.94%	8.18%	11.56%	14.65%	14.87%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIVPC	0.49%	2.03%	6.95%	6.81%	7.91%	7.95%

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					
SPIVPC	02/19/2020	03/23/2020	445.79	286.22	−35.79%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	−28.23%

Annual Index Return

Year	SPIVPC	SXGE
YTD	1.53%	1.97%
2023	11.13%	6.09%
2022	−6.75%	−16.48%
2021	13.92%	23.38%
2020	1.81%	3.82%
2019	25.27%	30.59%
2018	−13.65%	−8.57%
2017	19.77%	19.92%

Dividend Yield & Turnover

	SPIVPC	SXGE
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%

Turnover

	SPIVPC	SXGE
2024	0.00%	0.01%
2023	42.36%	6.53%
2022	35.95%	5.36%
2021	41.81%	4.07%
2020	42.57%	5.41%
2019	23.56%	7.09%
2018	65.40%	4.72%

Index Characteristics

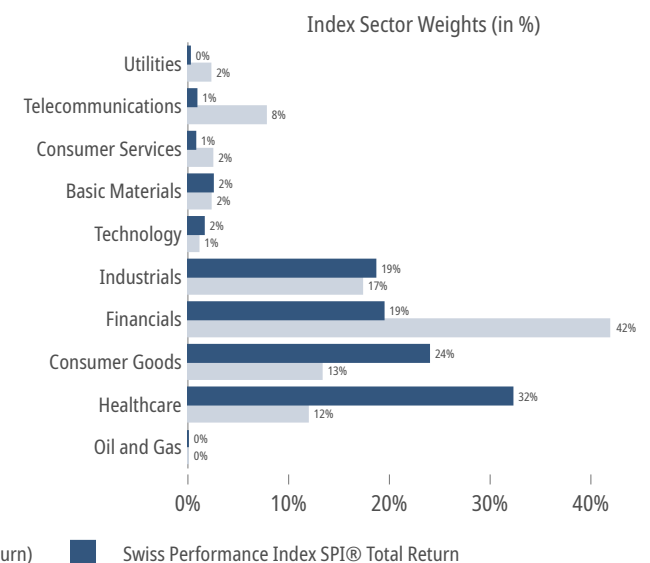
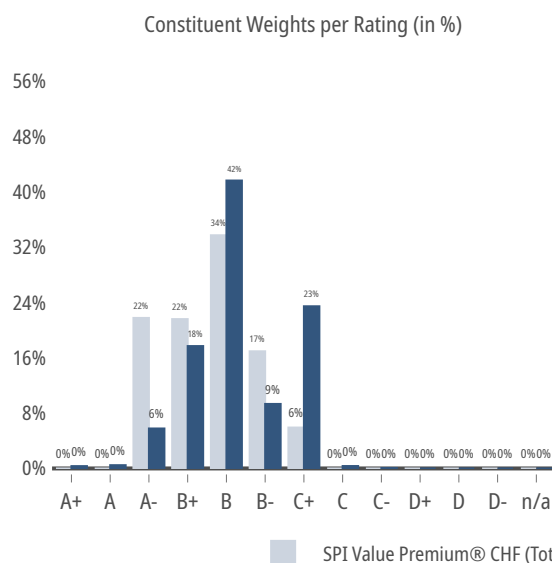
	SPIVPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.36)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	813.04	244,999.20
Smallest Mcap	107.74	0.49
Average Mcap	341.90	7,152.25
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
SPIVPC					
Total Return	SPIVPC	CH0329197286	.SPIVPC	SPIVPC	No
Price	SPIVP	CH0329197120	.SPIVP	SPIVP	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Value 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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