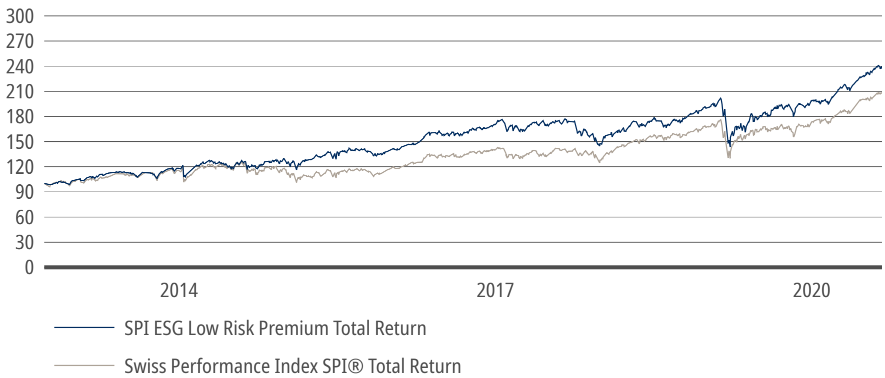
SPI ESG Low Risk Premium Total Return

Index Description

The SPI ESG Low Risk Premium Total Return 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%. Volatility is used to measure the risk. On July 01, 2010 the SPI ESG Low Risk Premium Total Return was standardised at 100 points.

Index Performance



Annual Index Return[1]

Year	SPI ESG Lo	SPI
2021	30.32%	30.89%
2020	4.59%	3.82%
2019	28.36%	30.40%
2018	-13.21%	-8.59%
2017	21.60%	19.98%
2016	8.08%	-1.41%
2015	9.80%	2.68%
2014	13.78%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr[1]	3 Yrs[1]	7 Yrs[1]	15 Yrs[1]
Return						
SPI ESG Lo	19.31%	7.50%	25.13%	10.33%	11.14%	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
Volatility						
SPI ESG Lo	0.60%	0.50%	0.66%	0.58%	0.33%	-
SPI	0.61%	0.49%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SPI ESG Lo[2]	0.28%	0.25%	4.71%	7.15%	6.41%	-

[1] Annualized values; [2] Used benchmark: Swiss Performance Index SPI® Total Return

Dividend Yield & Turnover

	SPI ESG Lo	SPI
Div. Yield		
2021	2.35%	2.58%
2020	3.39%	3.19%
2019	2.87%	3.10%
2018	2.89%	3.20%
2017	3.07%	3.09%
2016	3.44%	3.42%
2015	2.98%	2.93%
Turnover		
2021	5.82%	3.24%
2020	58.33%	5.72%
2019	46.04%	7.66%
2018	58.19%	6.19%
2017	36.05%	11.06%
2016	38.10%	6.36%
2015	30.79%	6.26%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SPI ESG Lo	02/19/2020	03/23/2020	202	144	-28.81%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

All data retrieved as of 08/31/2021

Index Characteristics

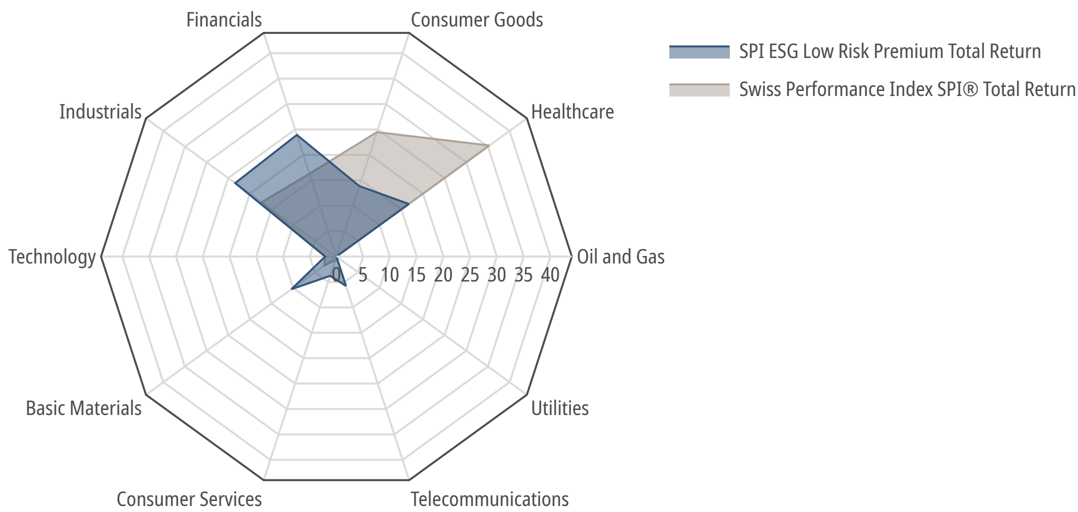
	SPI ESG Lo	SPI
Historical Data Since	07/01/2010	-
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
Mcap (Mio CHF)[3]		
Index Mcap	10,520.46	1,786,951.98
Largest Mcap	608.12	333,446.94
Smallest Mcap	153.44	1.09
Average Mcap	350.68	8,197.03
Median Mcap	293.9	611.6

[3] Market capitalization free-float adjusted

Top 10 SPI ESG Low Risk Premium Total Return Components

	Mcap (Mio CHF)[3]	Weight
SWISSCOM N	608.12	6%
GIVAUDAN N	605.28	6%
NESTLE N	584.42	6%
SWISS PRIME SITE N	568.00	5%
BARRY CALLEBAUT N	525.64	5%
PSP N	508.19	5%
GEBERIT N	501.03	5%
EMS-CHEMIE N	489.66	5%
KUEHNE+NAGEL INT N	486.77	5%
TECAN GROUP AG N	459.98	4%
Total	5,337.07	51%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI ESG Lo					
Total Return	SPIELC	CH1100792196			No
Price	SPIELP	CH1100792261			No
SPI					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI ESG Low Risk Premium Total Return index is calculated as an equally weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the Rulebook.

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