

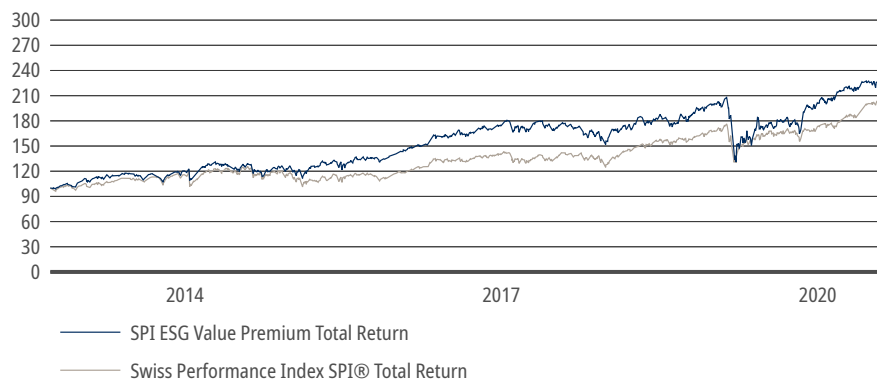


# SPI ESG Value Premium Total Return

## Index Description

The SPI ESG Value Premium Total Return identifies the most undervalued equity instruments of the Swiss ESG 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 as to measure the risk. On July 01, 2010 the SPI ESG Value Premium Total Return was standardised at 100 points.

## Index Performance



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

Year	SPI ESG Va	SPI
2021	18.28%	30.89%
2020	1.29%	3.82%
2019	27.11%	30.40%
2018	-10.39%	-8.59%
2017	23.87%	19.98%
2016	11.88%	-1.41%
2015	4.85%	2.68%
2014	12.41%	13.00%

## 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 ESG Va	11.84%	0.52%	26.22%	9.08%	9.96%	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
<b>Volatility</b>						
SPI ESG Va	0.73%	0.65%	0.93%	0.73%	0.39%	-
SPI	0.61%	0.49%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI ESG Va <sup>2</sup>	0.47%	0.44%	9.73%	11.02%	8.37%	-

<sup>1</sup> Annualized values; <sup>2</sup> Used benchmark: Swiss Performance Index SPI® Total Return

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>5 Years back</b>					
SPI ESG Va	02/19/2020	03/23/2020	208	131	-37.03%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

## Dividend Yield & Turnover

	SPI ESG Va	SPI
<b>Div. Yield</b>		
2021	3.30%	2.58%
2020	4.79%	3.19%
2019	3.94%	3.10%
2018	3.59%	3.20%
2017	3.45%	3.09%
2016	3.92%	3.42%
2015	3.22%	2.93%
<b>Turnover</b>		
2021	7.21%	3.24%
2020	50.85%	5.72%
2019	34.89%	7.66%
2018	44.25%	6.19%
2017	48.66%	11.06%
2016	47.29%	6.36%
2015	44.46%	6.26%

All data retrieved as of 08/31/2021

## Index Characteristics

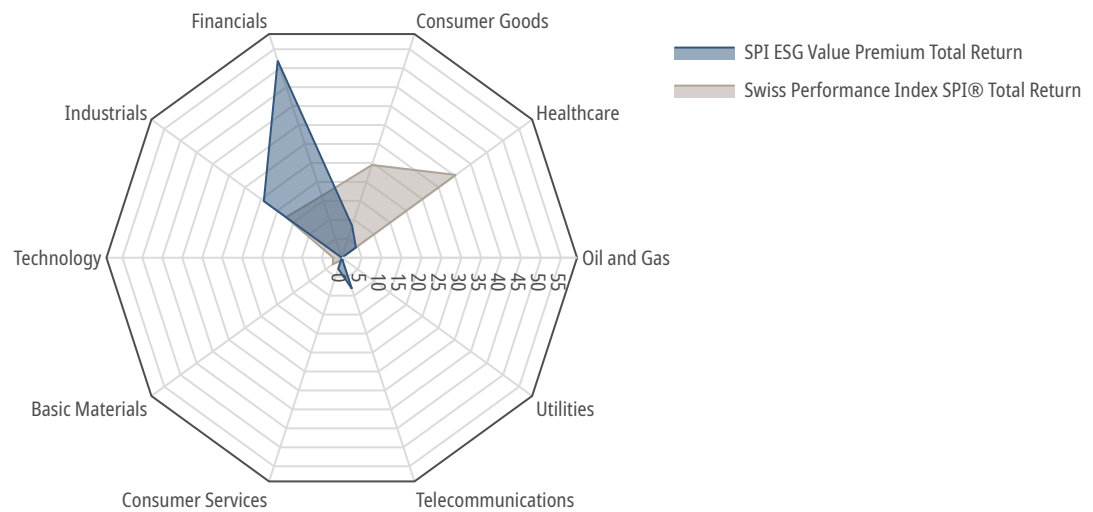
	SPI ESG Va	SPI
Historical Data Since	07/01/2010	-
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	9,966.85	1,786,951.98
Largest Mcap	815.48	333,446.94
Smallest Mcap	129.22	1.09
Average Mcap	332.23	8,197.03
Median Mcap	300.92	611.6

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

## Top 10 SPI ESG Value Premium Total Return Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
SWISSCOM N	815.48	8%
SWISS PRIME SITE N	682.31	7%
PSP N	543.91	5%
ZURICH INSURANCE N	465.54	5%
NOVARTIS N	437.35	4%
FISCHER N	413.69	4%
BALOISE N	395.34	4%
SWISS LIFE HOLDING...	375.66	4%
SWATCH GROUP I	364.73	4%
HOLCIM N	360.57	4%
Total	4,854.58	49%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI ESG Va</b>					
Total Return	SPIEVC	CH1100792139			No
Price	SPIEVP	CH1100792709			No
<b>SPI</b>					
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The SPI ESG Value 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](#).

## Licensing

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