

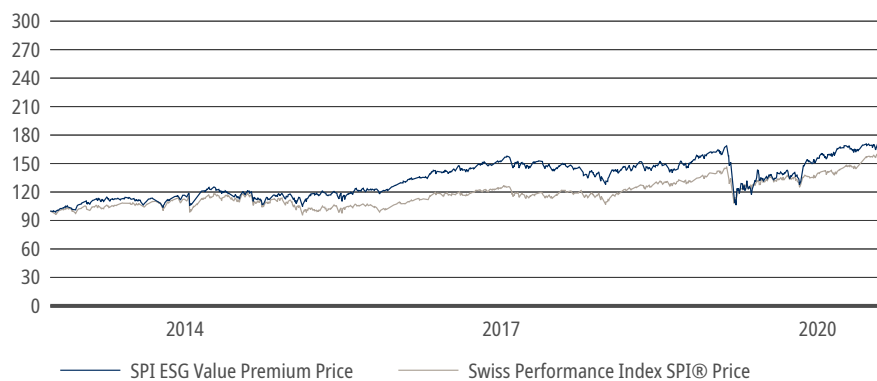


SPI ESG Value Premium Price

Index Description

The SPI ESG Value Premium Price 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 Price was standardised at 100 points.

Index Performance



Annual Index Return¹

Year	SPI ESG Va	SPI
2021	12.66%	25.98%
2020	-3.35%	0.61%
2019	22.32%	26.51%
2018	-13.50%	-11.43%
2017	19.73%	16.37%
2016	7.66%	-4.67%
2015	1.58%	-0.25%
2014	8.94%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI ESG Va	8.27%	0.41%	21.80%	4.84%	5.97%	-
SPI	16.65%	8.68%	22.59%	10.78%	6.01%	3.23%
Volatility						
SPI ESG Va	0.74%	0.65%	0.93%	0.73%	0.39%	-
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SPI ESG Va ²	0.48%	0.44%	9.81%	11.02%	8.40%	-

¹ Annualized values; ² Used benchmark: Swiss Performance Index SPI® Price

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SPI ESG Va	02/19/2020	03/23/2020	169	106	-37.03%
SPI	02/19/2020	03/23/2020	731	533	-27.12%

Dividend Yield & Turnover

	SPI ESG Va	SPI
Div. Yield		
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%

	SPI ESG Va	SPI
Turnover		
2021	4.49%	0.98%
2020	46.50%	2.87%
2019	31.33%	4.59%
2018	40.99%	3.05%
2017	45.47%	8.45%
2016	43.65%	3.06%
2015	41.55%	3.54%

All data retrieved as of 08/31/2021

Index Characteristics

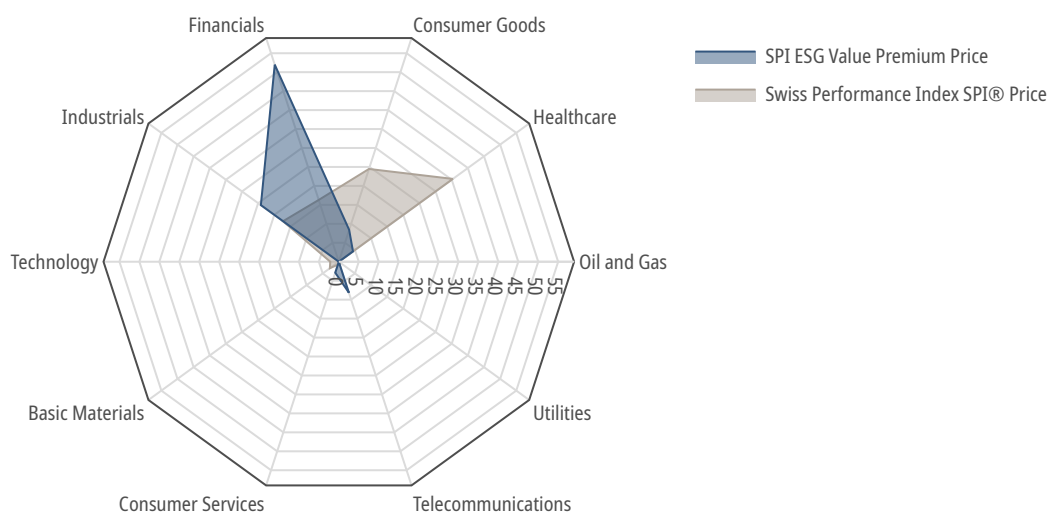
	SPI ESG Va	SPI
Historical Data Since	07/01/2010	01/03/1996
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
Mcap (Mio CHF)³		
Index Mcap	9,966.85	1,786,951.98
Largest Mcap	815.48	333,446.94
Smallest Mcap	129.22	1.09
Average Mcap	332.23	8,197.03
Median Mcap	300.92	611.6

³ Market capitalization free-float adjusted

Top 10 SPI ESG Value Premium Price Components

	Mcap (Mio CHF) ³	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
SPI ESG Va					
Price	SPIEVP	CH1100792709			No
Total Return	SPIEVC	CH1100792139			No
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

Index Methodology

The SPI ESG Value Premium Price 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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