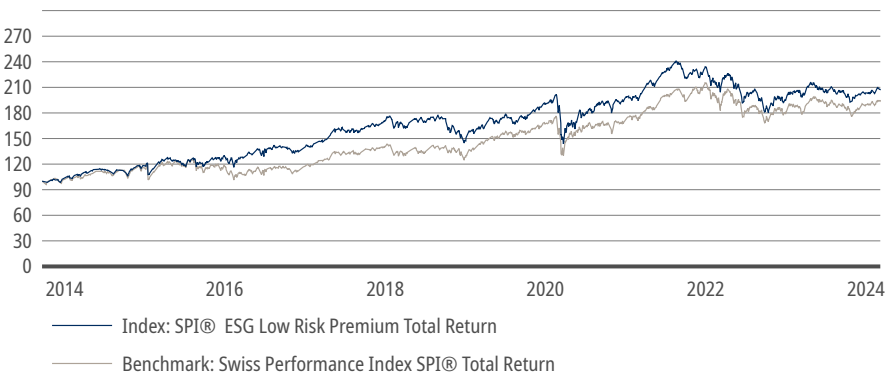
SPI® ESG Low Risk Premium Total Return

Index Description

The SPI® ESG Low Risk Premium TR (SPIELC) 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 TR (SPIELC) was standardised at 100 points.

Index Performance



Annual Index Return

Year	SPIELC	SXGE
YTD	2.31%	1.97%
2023	4.70%	6.09%
2022	−16.90%	−16.48%
2021	17.78%	23.38%
2020	4.59%	3.82%
2019	28.53%	30.59%
2018	−13.17%	−8.57%
2017	21.53%	19.92%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIELC	2.31%	3.10%	1.94%	2.30%	5.22%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIELC	0.12%	1.23%	7.56%	12.58%	12.38%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIELC	2.16%	4.26%	3.74%	4.00%	5.37%	-

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

Dividend Yield & Turnover

	SPIELC	SXGE
Div.Yield		
2024	0.10%	0.01%
2023	3.12%	3.05%
2022	2.72%	2.70%
2021	2.38%	2.65%
2020	3.39%	3.19%
2019	2.87%	3.10%
2018	2.89%	3.20%
Turnover		
2024	0.09%	0.01%
2023	33.89%	6.53%
2022	34.37%	5.36%
2021	18.37%	4.07%
2020	58.33%	5.41%
2019	46.04%	7.09%
2018	58.19%	4.72%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIELC	02/19/2020	03/23/2020	201.79	143.66	−28.81%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	−26.33%

All data retrieved as of 02/29/2024

Index Characteristics

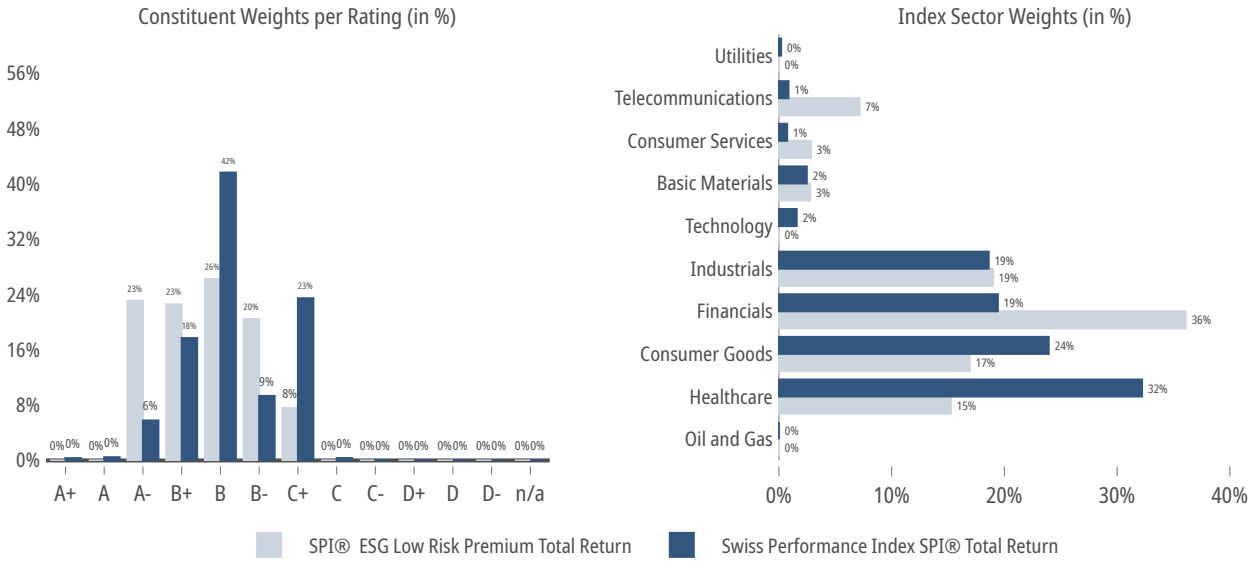
	SPIELC	SXGE
No of Components	30	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/29/2021	08/01/1987
ESG Rating	B (8.33)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	738.28	244,999.20
Smallest Mcap	110.87	0.49
Average Mcap	343.96	7,152.25
Median Mcap	384.06	537.96

[3]Market capitalization free-float adjusted

Top 10 Components

	Weight
SWISSCOM N	7.15%
NESTLE N	5.39%
NOVARTIS N	4.63%
SWISS PRIME SITE N	4.56%
ZURICH INSURANCE N	4.46%
KUEHNE+NAGEL INT N	4.18%
BALOISE N	4.14%
BARRY CALLEBAUT N	4.11%
SWISS RE N	4.10%
ROCHE GS	4.03%
Total	46.76%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIELC					
Total Return	SPIELC	CH1100792196	.SPIELC		No
Price	SPIELP	CH1100792261	.SPIELP		No
SXGE					
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 weightfactor weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the Rulebook.

Licensing

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our contact form.

SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com