

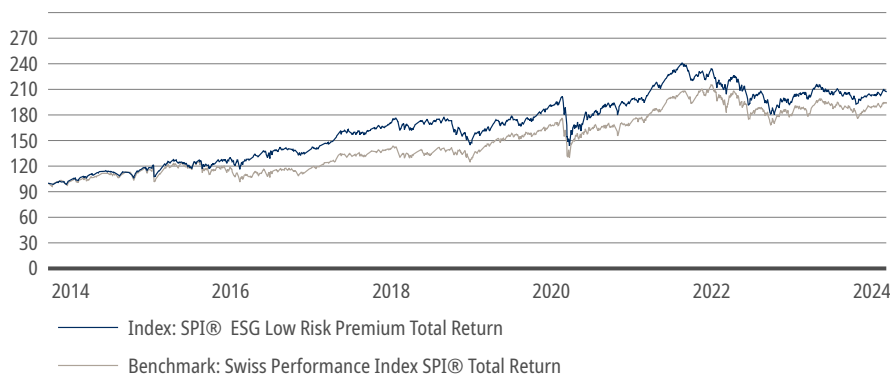


# SPI® ESG Low Risk Premium Total Return

## 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<sup>1</sup>

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

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

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
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%

## Dividend Yield & Turnover

	SPIELC	SXGE
<b>Div.Yield</b>		
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

	SPIELC	SXGE
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%

## Index Characteristics

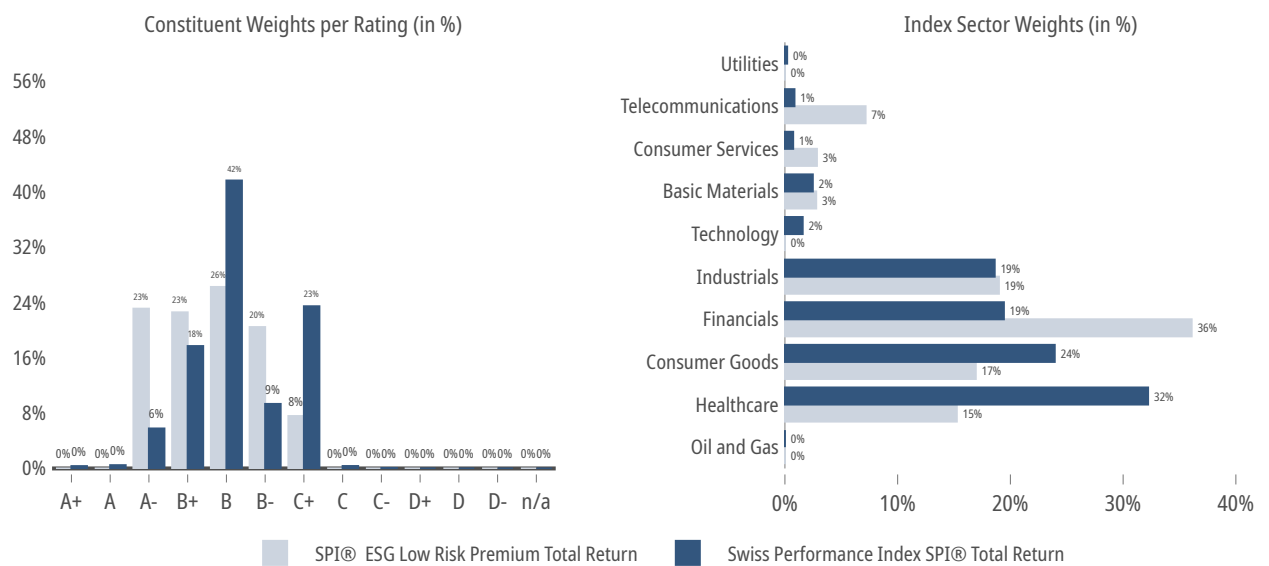
	SPIELC	SXGE
No of Components	30	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/29/2021	08/01/1987
ESG Rating	B (8.33)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	1000
<b>Mcap Mio CHF</b>		
Largest Mcap	738.28	244,999.20
Smallest Mcap	110.87	0.49
Average Mcap	343.96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

<sup>3</sup>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
<b>SPIELC</b>					
Total Return	SPIELC	CH1100792196	.SPIELC		No
Price	SPIELP	CH1100792261	.SPIELP		No
<b>SXGE</b>					
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

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