

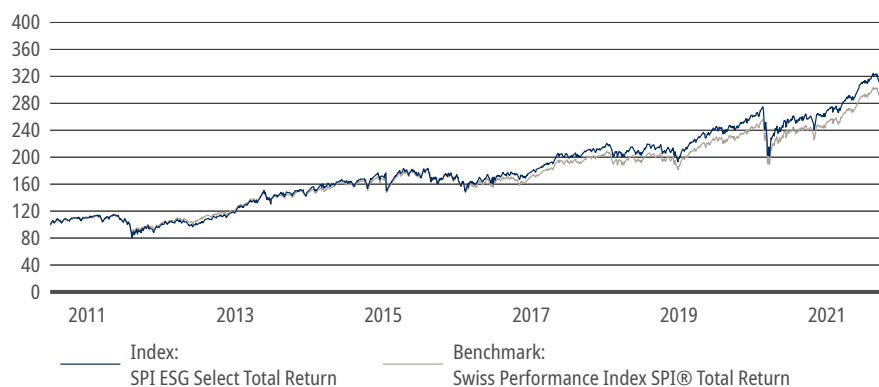


# SPI ESG Select Total Return

## Index Description

The SPI ESG Select Total Return measures the development of Swiss equities based on ESG Ratings provided by Inrate. At the index Review date the components are selected for the index until it contains half the number of components of SPI. The components are selected depending on their ESG Rating and their size in Market Capitalisation. Additionally they must make less than 5% turnover in disputed sectors. The index actively controls component weights to reduce cluster risks. Therefore a UCITS capping is applied to control if two components exceed a weight of 20%. As of today the index represents more than 93% of the freefloat market capitalization of the SPI.

## Index Performance



## Annual Index Return

| Year | SPIET  | SXGE   |
|------|--------|--------|
| YTD  | 17.08% | 17.15% |
| 2020 | 3.64%  | 3.82%  |
| 2019 | 31.39% | 30.59% |
| 2018 | -7.60% | -8.57% |
| 2017 | 20.90% | 19.92% |
| 2016 | 2.16%  | -1.41% |
| 2015 | 1.28%  | 2.68%  |
| 2014 | 13.48% | 13.00% |

## Risk and Return Profile<sup>1</sup>

|                      | YTD    | 3 Mths | 1 Yr   | 3 Yrs  | 7 Yrs  | 15 Yrs |
|----------------------|--------|--------|--------|--------|--------|--------|
| <b>Return</b>        |        |        |        |        |        |        |
| SPIET                | 17.08% | 0.43%  | 30.91% | 14.94% | 9.68%  | -      |
| SXGE                 | 17.15% | 0.51%  | 30.64% | 14.75% | 9.04%  | 5.71%  |
| <b>Volatility</b>    |        |        |        |        |        |        |
| SPIET                | 12.05% | 17.59% | 13.00% | 13.07% | 12.32% | -      |
| SXGE                 | 11.99% | 17.65% | 12.77% | 12.95% | 12.15% | 12.80% |
| <b>Tracking Err.</b> |        |        |        |        |        |        |
| SPIET <sup>2</sup>   | 0.28%  | 0.20%  | 0.44%  | 0.43%  | 1.61%  | -      |

<sup>1</sup> Annualized values, except return figures below 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> |            |            |            |           |          |
| SPIET                | 02/19/2020 | 03/23/2020 | 268.58     | 196.51    | -26.83%  |
| SXGE                 | 02/19/2020 | 03/23/2020 | 13,561.17  | 9,990.66  | -26.33%  |

## Dividend Yield & Turnover

|                   | SPIET  | SXGE   |
|-------------------|--------|--------|
| <b>Div. Yield</b> |        |        |
| 2021              | 2.68%  | 2.65%  |
| 2020              | 3.23%  | 3.19%  |
| 2019              | 3.17%  | 3.10%  |
| 2018              | 3.37%  | 3.20%  |
| 2017              | 3.21%  | 3.09%  |
| 2016              | 3.49%  | 3.42%  |
| 2015              | 2.91%  | 2.93%  |
| <b>Turnover</b>   |        |        |
| 2021              | 10.38% | 4.17%  |
| 2020              | 5.74%  | 5.72%  |
| 2019              | 15.22% | 7.66%  |
| 2018              | 32.37% | 6.19%  |
| 2017              | 20.02% | 11.06% |
| 2016              | 12.27% | 6.36%  |
| 2015              | 20.68% | 6.26%  |

All data retrieved as of 10/29/2021

## Index Characteristics

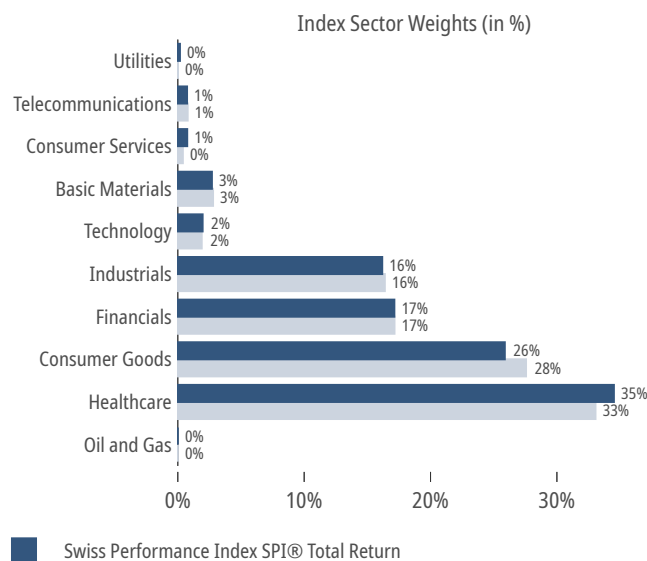
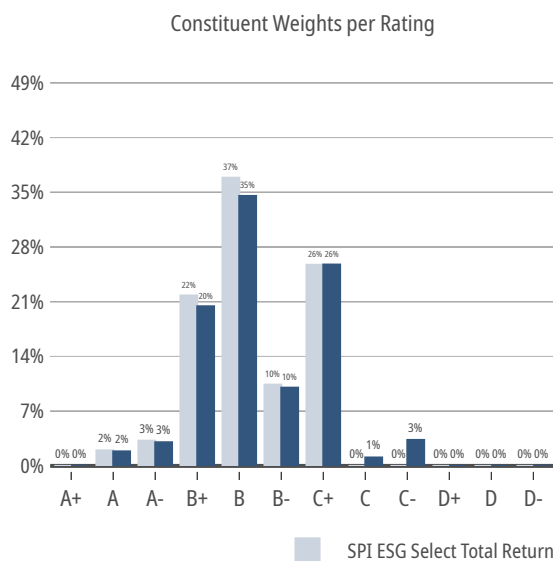
|                                   | SPIET        | SXGE         |
|-----------------------------------|--------------|--------------|
| Historical Data Since             | 03/29/2021   | 08/01/1987   |
| Launch Date                       | 03/29/2021   | 08/01/1987   |
| ESG Rating                        | B (7.72)     | B (7.54)     |
| Calculation Interval              | End of day   | 3 minutes    |
| No of Components                  | 109          | 220          |
| <b>Mcap (Mio CHF)<sup>3</sup></b> |              |              |
| Index Mcap                        | 1,624,366.90 | 1,733,896.22 |
| Largest Mcap                      | 340,108.30   | 340,108.30   |
| Smallest Mcap                     | 58.21        | 1.10         |
| Average Mcap                      | 14,902.45    | 7,881.35     |
| Median Mcap                       | 2,622.21     | 616.18       |

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

## Top 10 SPI ESG Select Total Return Components

|                    | Mcap (Mio CHF) <sup>3</sup> | Weight |
|--------------------|-----------------------------|--------|
| NESTLE N           | 340,108.30                  | 20.94% |
| ROCHE GS           | 248,742.32                  | 15.31% |
| NOVARTIS N         | 184,139.60                  | 11.34% |
| ZURICH INSURANCE N | 61,071.78                   | 3.76%  |
| RICHEMONT N        | 59,038.20                   | 3.63%  |
| UBS GROUP N        | 57,534.81                   | 3.54%  |
| ABB LTD N          | 48,676.00                   | 3.00%  |
| SIKA N             | 43,952.16                   | 2.71%  |
| ALCON N            | 37,807.30                   | 2.33%  |
| PARTNERS GROUP N   | 36,242.47                   | 2.23%  |
| Total              | 1,117,312.95                | 68.78% |

## Index Exposure and Sustainability Characteristics



## Index Information

|              | Symbol | ISIN         | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|--------------|--------|--------------|---------------|------------------|----------------|
| <b>SPIET</b> |        |              |               |                  |                |
| Total Return | SPIET  | CH0589439915 | .SPIET        |                  | No             |
| Price        | SPIEU  | CH0589439881 | .SPIEU        |                  | No             |
| <b>SXGE</b>  |        |              |               |                  |                |
| Total Return | SXGE   | CH0009987501 | .SSHI         | SPI              | Yes            |
| Price        | SPIX   | CH0000222353 | .SPIX         | SPIND            | Yes            |

## Index Methodology

The SPI ESG Select Total Return is calculated as a freefloat weighted index using the Laspeyres method. The index is reviewed annually. Capping factors are used to reduce cluster risks. More details can be found in the [Rulebook](#).

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