

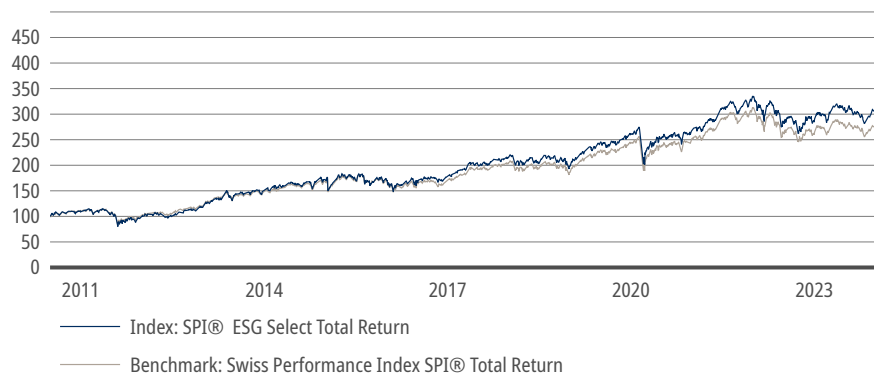


# SPI® ESG Select Total Return

## Index Description

The SPI® ESG Select TR (SPIET) 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 the SPI. The components are selected depending on their ESG Rating and their size in Market Capitalisation. To be selected for the index, all instruments are subject to revenue limits in the following sectors: adult entertainment, alcohol, armaments, gambling, genetic engineering, nuclear energy, coal, tobacco and oil sands. In addition instruments must not been recommended for exclusion by the Swiss Association for responsible Investments (SVVK-ASIR) and need to fulfill the United Nations Global Compact (UNGC) assessment. 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%.

## Index Performance



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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIET	4.24%	7.85%	7.65%	6.34%	8.02%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
<b>Volatility</b>						
SPIET	2.70%	2.78%	10.33%	13.41%	12.30%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
<b>Tracking Err.</b>						
SPIET	4.74%	3.43%	2.90%	1.85%	1.48%	-

<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>					
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%

## Annual Index Return

Year	SPIET	SXGE
YTD	4.24%	1.97%
2023	7.76%	6.09%
2022	-14.70%	-16.48%
2021	23.71%	23.38%
2020	3.64%	3.82%
2019	31.39%	30.59%
2018	-7.60%	-8.57%
2017	20.90%	19.92%

## Dividend Yield & Turnover

	SPIET	SXGE
<b>Div.Yield</b>		
2024	0.01%	0.01%
2023	3.14%	3.05%
2022	2.84%	2.70%
2021	2.69%	2.65%
2020	3.23%	3.19%
2019	3.17%	3.10%
2018	3.37%	3.20%

## Turnover

2024	0.01%	0.01%
2023	16.59%	6.53%
2022	31.50%	5.36%
2021	13.03%	4.07%
2020	5.74%	5.41%
2019	15.22%	7.09%
2018	32.37%	4.72%

## Index Characteristics

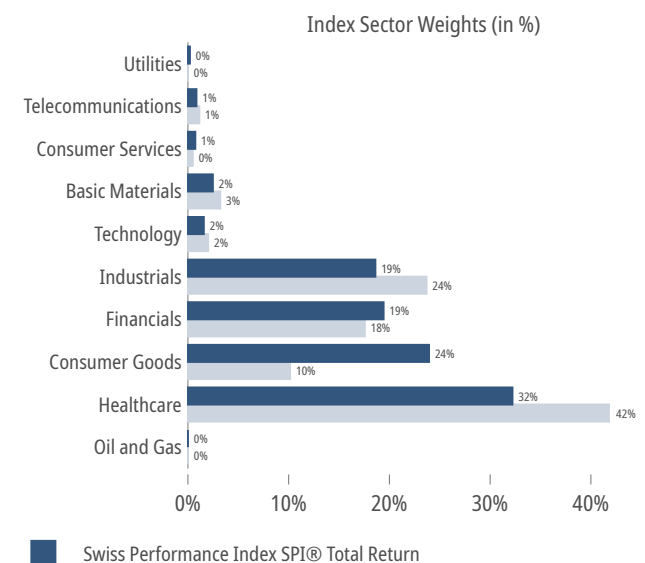
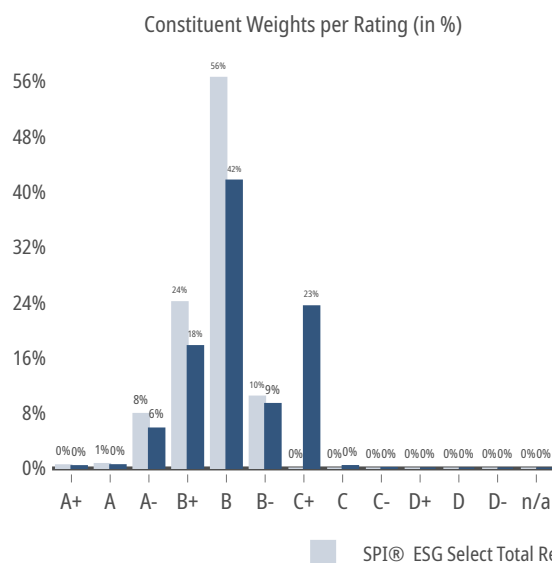
	SPIET	SXGE
No of Components	107	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/29/2021	08/01/1987
ESG Rating	B (8.33)	B (7.74)
Calculation Interval	End of day	3 minutes
<b>Mcap Mio CHF</b>		
Index Mcap	1,133,955.69	1,516,276.09
Largest Mcap	189,177.82	244,999.20
Smallest Mcap	39.57	0.49
Average Mcap	10,597.72	7,152.25
Median Mcap	2,176.83	537.96

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

## Top 10 Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
NOVARTIS N	189,177.82	16.68%
ROCHE GS	162,959.42	14.37%
RICHEMONT N	75,584.04	6.67%
ZURICH INSURANCE N	68,787.20	6.07%
ABB LTD N	65,829.59	5.81%
SIKA N	41,002.46	3.62%
HOLCIM N	38,301.76	3.38%
ALCON N	37,567.45	3.31%
LONZA N	34,404.56	3.03%
SWISS RE N	30,958.22	2.73%
Total	744,572.51	65.66%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIET</b>					
Total Return	SPIET	CH0589439915	.SPIET		Yes
Price	SPIEU	CH0589439881	.SPIEU		Yes
<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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