

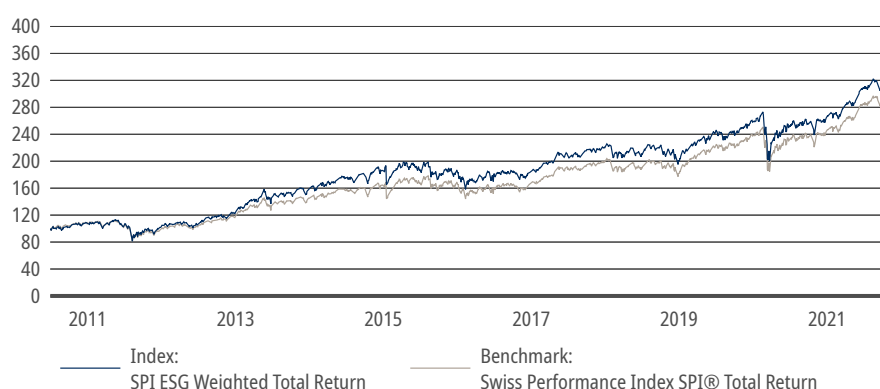


SPI ESG Weighted Total Return

Index Description

The SPI ESG Weighted Total Return (SPIEWT) measures the development of Swiss equities based on an ESG Rating metric provided by Inrate. The index consists of those components of SPI which have at least a rating of C+ on a Scale from A to D and make less than 5% turnover in disputed sectors. Disputed sectors are: Adult Entertainment, Alcohol, Defense, Gambling, Genetic Engineering, Nuclear Energy, Coal, Oil Sands and Tobacco. The components are weighted by their freefloat market capitalisation. Additionally they are over or underweighted depending on their ESG Impact Rating. On February 01, 2021 the SPI ESG Weighted Total Return was standardised at 100 points. As of today the index consists of 135 stocks of the SPI.

Index Performance



Annual Index Return

Year	SPIEWT	SXGE
YTD	16.60%	17.15%
2020	3.46%	3.82%
2019	28.40%	30.59%
2018	-8.45%	-8.57%
2017	19.45%	19.92%
2016	-1.14%	-1.41%
2015	0.24%	2.68%
2014	16.75%	13.00%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEWT	16.60%	-0.02%	30.24%	13.99%	8.19%	-
SXGE	17.15%	0.51%	30.64%	14.75%	9.04%	5.71%
Volatility						
SPIEWT	12.49%	17.90%	13.33%	13.18%	12.33%	-
SXGE	11.99%	17.65%	12.77%	12.95%	12.15%	12.80%
Tracking Err.						
SPIEWT ²	0.69%	0.47%	0.73%	1.68%	1.91%	-

¹ Annualized values, except return figures below 1Yr; ² Used benchmark: Swiss Performance Index SPI® Total Return

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIEWT	02/19/2020	03/23/2020	273.21	200.54	-26.60%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	-26.33%

Dividend Yield & Turnover

	SPIEWT	SXGE
Div. Yield		
2021	2.76%	2.65%
2020	3.28%	3.19%
2019	3.35%	3.10%
2018	3.46%	3.20%
2017	3.32%	3.09%
2016	3.56%	3.42%
2015	2.96%	2.93%
Turnover		
2021	11.43%	4.17%
2020	7.09%	5.72%
2019	32.58%	7.66%
2018	14.22%	6.19%
2017	15.46%	11.06%
2016	14.39%	6.36%
2015	10.84%	6.26%

All data retrieved as of 10/29/2021

Index Characteristics

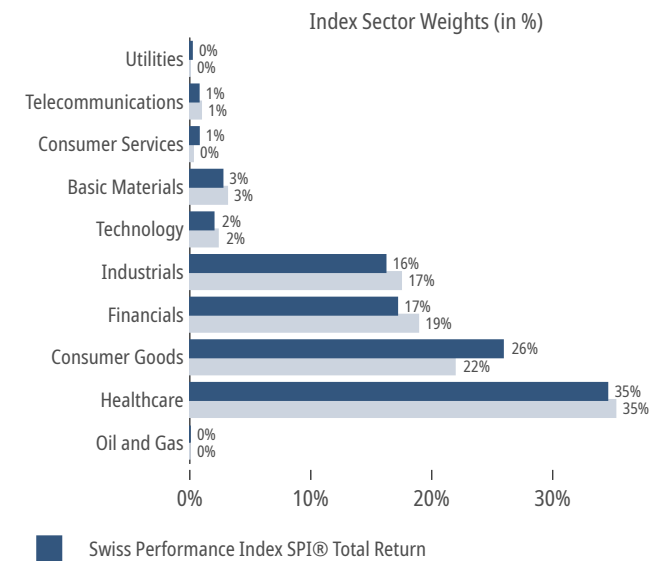
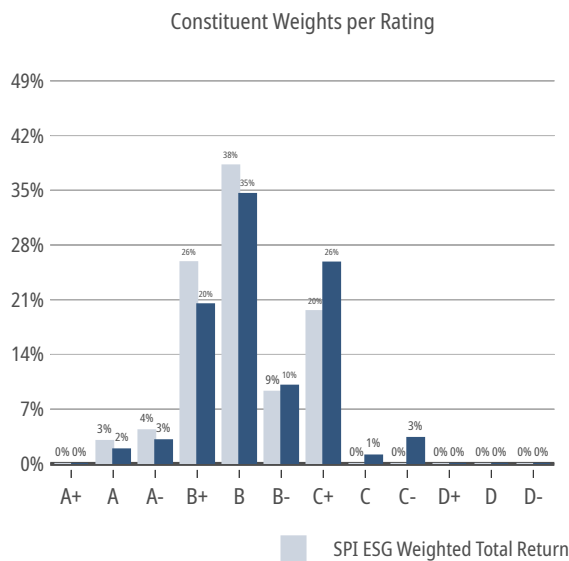
	SPIEWT	SXGE
Historical Data Since	02/01/2021	08/01/1987
Launch Date	02/01/2021	08/01/1987
ESG Rating	B (7.95)	B (7.54)
Calculation Interval	3 minutes	3 minutes
No of Components	135	220
Mcap (Mio CHF)³		
Index Mcap	1,989,869.91	1,733,896.22
Largest Mcap	316,581.15	340,108.30
Smallest Mcap	44.75	1.10
Average Mcap	14,739.78	7,881.35
Median Mcap	1,879.92	616.18

³ Market capitalization free-float adjusted

Top 10 SPI ESG Weighted Total Return Components

	Mcap (Mio CHF) ³	Weight
ROCHE GS	316,581.15	15.91%
NESTLE N	309,189.36	15.54%
NOVARTIS N	234,359.49	11.78%
ZURICH INSURANCE N	88,831.69	4.46%
RICHEMONT N	75,139.53	3.78%
ABB LTD N	70,801.46	3.56%
UBS GROUP N	62,765.25	3.15%
SIKA N	55,939.11	2.81%
ALCON N	54,992.44	2.76%
PARTNERS GROUP N	52,716.32	2.65%
Total	1,321,315.80	66.40%

Index Exposure and Sustainability Characteristics



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIEWT					
Total Return	SPIEWT	CH0559841579	.SPIEWT	SPIEWT	No
Price	SPIEWP	CH0559841652	.SPIEWP	SPIEWP	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI ESG Weighted Total Return is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the [Rulebook](#).

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