

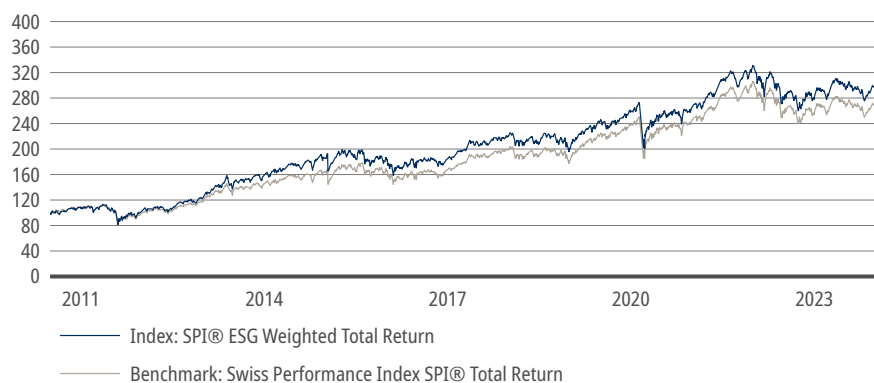


SPI® ESG Weighted Total Return

Index Description

The SPI® ESG Weighted TR (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. 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 components are weighted by their freefloat market capitalisation. Additionally they are over or underweighted depending on their ESG Impact Rating. On July 01, 2010 the SPI® ESG Weighted TR was standardised at 100 points. As of today the index consists of 169 stocks of the SPI.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEWT	2.53%	5.47%	5.26%	5.09%	6.77%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIEWT	0.36%	2.33%	9.37%	13.10%	12.22%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIEWT	1.68%	1.26%	0.83%	0.71%	1.52%	-

¹Annualized values for figures > 1Yr; ²Used 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%

Annual Index Return

Year	SPIEWT	SXGE
YTD	2.53%	1.97%
2023	7.11%	6.09%
2022	-15.55%	-16.48%
2021	23.17%	23.38%
2020	3.46%	3.82%
2019	28.40%	30.59%
2018	-8.45%	-8.57%
2017	19.45%	19.92%

Dividend Yield & Turnover

	SPIEWT	SXGE
Div.Yield		
2024	0.01%	0.01%
2023	3.15%	3.05%
2022	2.85%	2.70%
2021	2.76%	2.65%
2020	3.28%	3.19%
2019	3.35%	3.10%
2018	3.46%	3.20%

Turnover

	SPIEWT	SXGE
2024	0.01%	0.01%
2023	10.30%	6.53%
2022	10.87%	5.36%
2021	11.70%	4.07%
2020	7.09%	5.41%
2019	32.58%	7.09%
2018	14.22%	4.72%

Index Characteristics

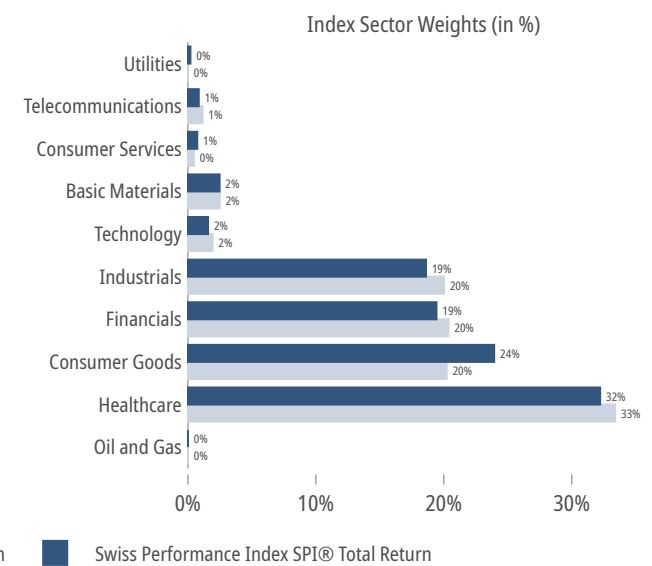
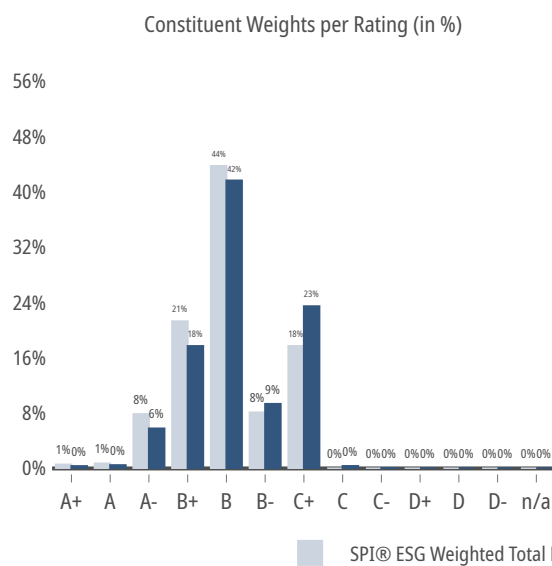
	SPIEWT	SXGE
No of Components	169	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	02/01/2021	08/01/1987
ESG Rating	B (7.98)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Mcap Mio CHF		
Index Mcap	1,835,721.07	1,516,276.09
Largest Mcap	240,771.72	244,999.20
Smallest Mcap	22.23	0.49
Average Mcap	10,862.25	7,152.25
Median Mcap	1,115.89	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NOVARTIS N	240,771.72	13.12%
NESTLE N	222,726.54	12.13%
ROCHE GS	207,402.90	11.30%
ZURICH INSURANCE N	100,054.12	5.45%
RICHEMONT N	96,197.87	5.24%
ABB LTD N	95,752.13	5.22%
UBS GROUP N	70,101.10	3.82%
ALCON N	54,643.54	2.98%
SIKA N	52,184.95	2.84%
SWISS RE N	50,658.91	2.76%
Total	1,190,493.79	64.85%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIEWT					
Total Return	SPIEWT	CH0559841579	.SPIEWT	SPIEWT	Yes
Price	SPIEWP	CH0559841652	.SPIEWP	SPIEWP	Yes
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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