

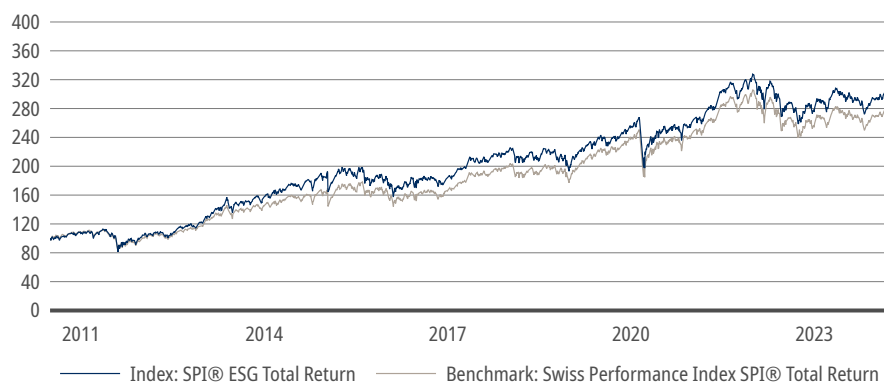


SPI® ESG Total Return

Index Description

The SPI® ESG TR (SPIT) measures the development of Swiss equities based on ESG Ratings 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. On July 01, 2010 the SPI® ESG TR was standardised at 100 points. As of today the index represents more than 98% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return covers 99% of that market.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIT	1.99%	4.81%	4.47%	5.00%	6.50%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIT	1.77%	2.92%	9.54%	13.03%	12.22%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIT	0.27%	0.22%	0.58%	0.55%	1.53%	-

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					
SPIT	02/19/2020	03/23/2020	267.95	197.42	-26.32%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	-26.33%

Annual Index Return

Year	SPIT	SXGE
YTD	1.99%	1.97%
2023	6.64%	6.09%
2022	-15.44%	-16.48%
2021	23.89%	23.38%
2020	3.57%	3.82%
2019	27.66%	30.59%
2018	-9.45%	-8.57%
2017	19.80%	19.92%

Dividend Yield & Turnover

	SPIT	SXGE
Div.Yield		
2024	0.01%	0.01%
2023	3.07%	3.05%
2022	2.77%	2.70%
2021	2.68%	2.65%
2020	3.22%	3.19%
2019	3.34%	3.10%
2018	3.42%	3.20%

Turnover

	SPIT	SXGE
2024	0.01%	0.01%
2023	7.21%	6.53%
2022	8.10%	5.36%
2021	8.37%	4.07%
2020	5.76%	5.41%
2019	34.51%	7.09%
2018	13.83%	4.72%

Index Characteristics

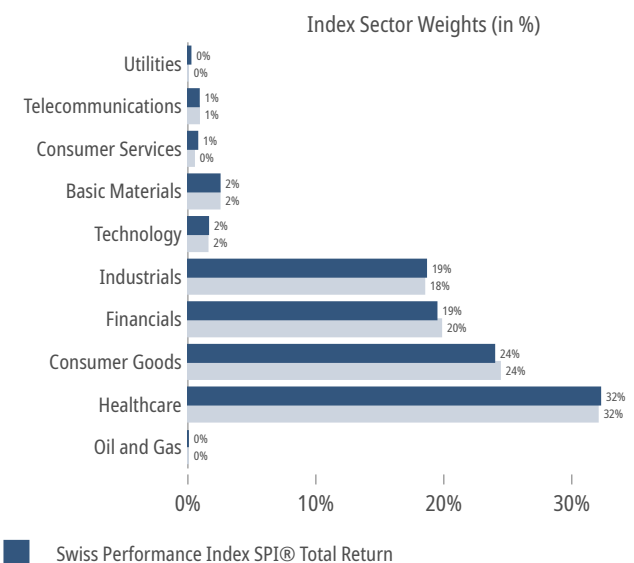
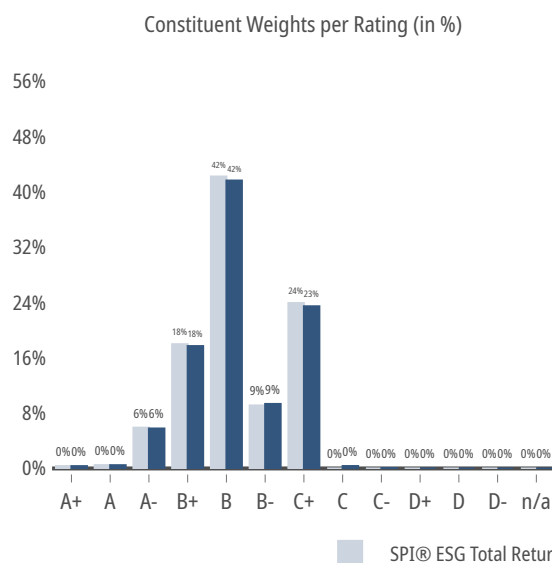
	SPIT	SXGE
No of Components	169	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	02/01/2021	08/01/1987
ESG Rating	B (7.76)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Mcap Mio CHF		
Index Mcap	1,487,123.57	1,516,276.09
Largest Mcap	244,999.20	244,999.20
Smallest Mcap	24.46	0.49
Average Mcap	8,799.55	7,152.25
Median Mcap	1,006.64	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	244,999.20	16.47%
NOVARTIS N	189,177.82	12.72%
ROCHE GS	162,959.42	10.96%
UBS GROUP N	77,111.20	5.19%
RICHEMONT N	75,584.04	5.08%
ZURICH INSURANCE N	68,787.20	4.63%
ABB LTD N	65,829.59	4.43%
SIKA N	41,002.46	2.76%
HOLCIM N	38,301.76	2.58%
ALCON N	37,567.45	2.53%
Total	1,001,320.13	67.33%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIT					
Total Return	SPIT	CH0572577689	.SPIT	SPIT	No
Price	SPIE	CH0572577457	.SPIE	SPIE	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI® ESG 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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