

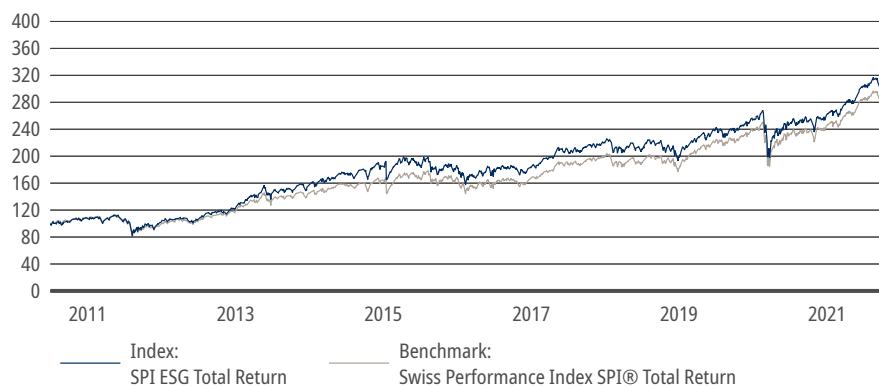


SPI ESG Total Return

Index Description

The SPI ESG Total Return (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- and make less than 5% turnover in disputed sectors. The components are weighted by their Freefloat Market Capitalisation. On February 01, 2021 the SPI ESG Total Return was standardised at 100 points. As of today the index represents more than 94% 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



Annual Index Return

Year	SPIT	SXGE
YTD	17.28%	17.15%
2020	3.57%	3.82%
2019	27.66%	30.59%
2018	-9.45%	-8.57%
2017	19.80%	19.92%
2016	-1.09%	-1.41%
2015	0.38%	2.68%
2014	17.23%	13.00%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIT	17.28%	0.54%	30.61%	13.88%	8.13%	-
SXGE	17.15%	0.51%	30.64%	14.75%	9.04%	5.71%
Volatility						
SPIT	12.09%	17.52%	12.81%	13.16%	12.34%	-
SXGE	11.99%	17.65%	12.77%	12.95%	12.15%	12.80%
Tracking Err.						
SPIT ²	0.25%	0.22%	0.26%	1.68%	1.94%	-

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					
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%

Dividend Yield & Turnover

	SPIT	SXGE
Div. Yield		
2021	2.68%	2.65%
2020	3.22%	3.19%
2019	3.34%	3.10%
2018	3.42%	3.20%
2017	3.30%	3.09%
2016	3.54%	3.42%
2015	2.93%	2.93%

	SPIT	SXGE
Turnover		
2021	8.49%	4.17%
2020	5.76%	5.72%
2019	34.51%	7.66%
2018	13.83%	6.19%
2017	12.25%	11.06%
2016	10.19%	6.36%
2015	9.38%	6.26%

All data retrieved as of 10/29/2021

Index Characteristics

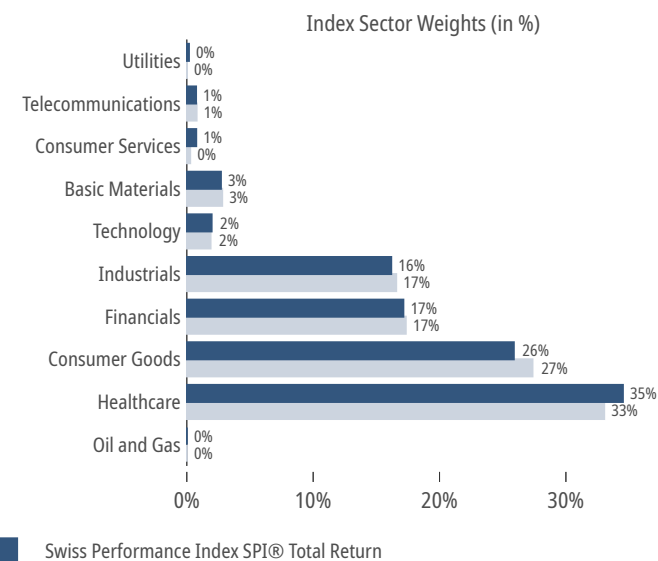
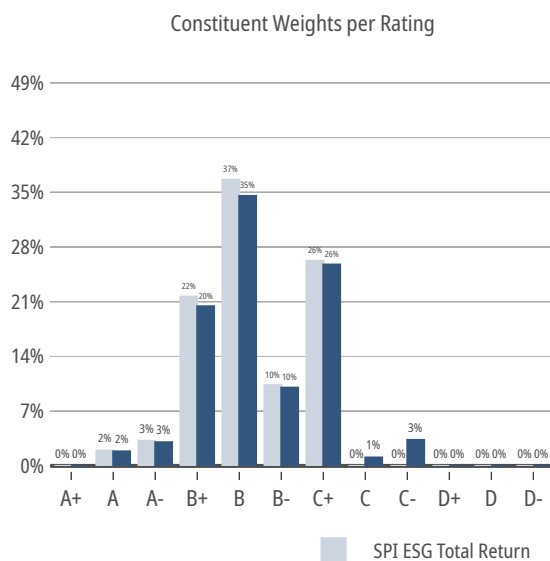
	SPIT	SXGE
Historical Data Since	02/01/2021	08/01/1987
Launch Date	02/01/2021	08/01/1987
ESG Rating	B (7.71)	B (7.54)
Calculation Interval	3 minutes	3 minutes
No of Components	135	220
Mcap (Mio CHF)³		
Index Mcap	1,636,324.58	1,733,896.22
Largest Mcap	340,108.30	340,108.30
Smallest Mcap	49.23	1.10
Average Mcap	12,120.92	7,881.35
Median Mcap	1,831.50	616.18

³ Market capitalization free-float adjusted

Top 10 SPI ESG Total Return Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	340,108.30	20.78%
ROCHE GS	248,742.32	15.20%
NOVARTIS N	184,139.60	11.25%
ZURICH INSURANCE N	61,071.78	3.73%
RICHEMONT N	59,038.20	3.61%
UBS GROUP N	57,534.81	3.52%
ABB LTD N	48,676.00	2.97%
SIKA N	43,952.16	2.69%
ALCON N	37,807.30	2.31%
PARTNERS GROUP N	36,242.47	2.21%
Total	1,117,312.95	68.28%

Index Exposure and Sustainability Characteristics



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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