

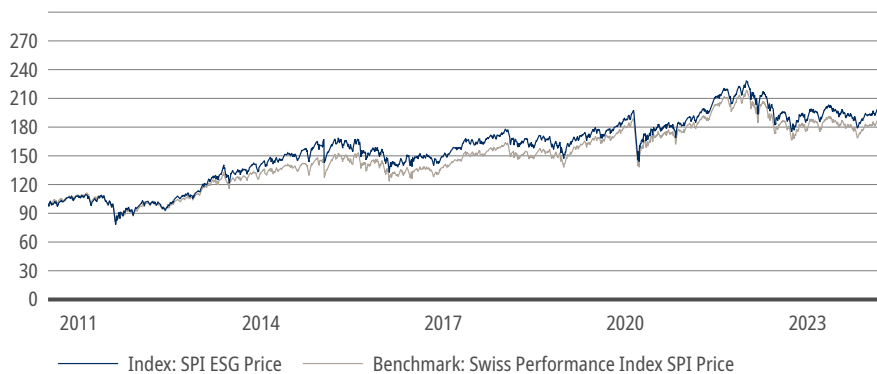


# SPI ESG Price

## Index Description

The SPI ESG PR (SPIE) 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 PR was standardised at 100 points. As of today the index represents more than 97% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI PR covers 99% of that market.

## Index Performance



## Annual Index Return

Year	SPIE	SPIX
YTD	4.75%	4.77%
2023	3.47%	2.95%
2022	-17.73%	-18.68%
2021	20.66%	20.19%
2020	0.34%	0.61%
2019	23.54%	26.67%
2018	-12.44%	-11.41%
2017	15.97%	16.32%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIE	4.75%	5.43%	5.68%	1.07%	3.68%	-
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
<b>Volatility</b>						
SPIE	3.68%	3.68%	9.40%	12.42%	12.07%	-
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
<b>Tracking Err.</b>						
SPIE	0.22%	0.22%	0.13%	0.54%	1.54%	-

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: Swiss Performance Index SPI Price

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SPIE	02/19/2020	03/23/2020	197.67	144.05	-27.13%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

## Dividend Yield & Turnover

	SPIE	SPIX
<b>Div.Yield</b>		
2024	1.76%	1.72%
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

	SPIE	SPIX
2024	0.46%	0.66%
2023	4.50%	3.84%
2022	5.66%	2.98%
2021	6.01%	1.75%
2020	2.96%	2.69%
2019	31.60%	4.52%
2018	10.85%	1.97%

## Index Characteristics

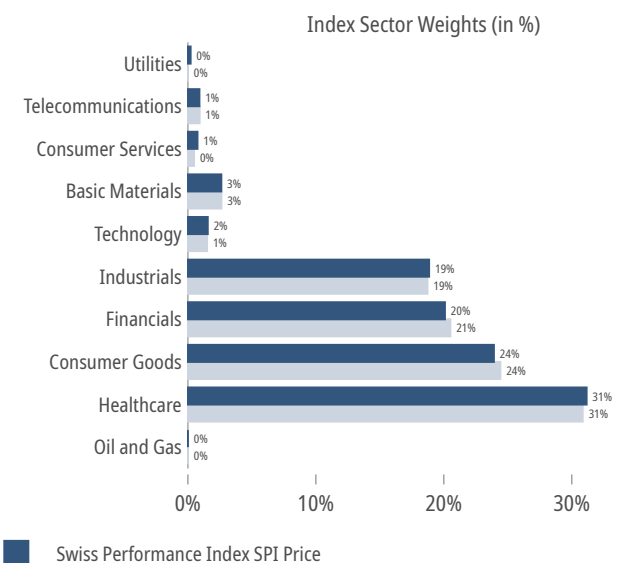
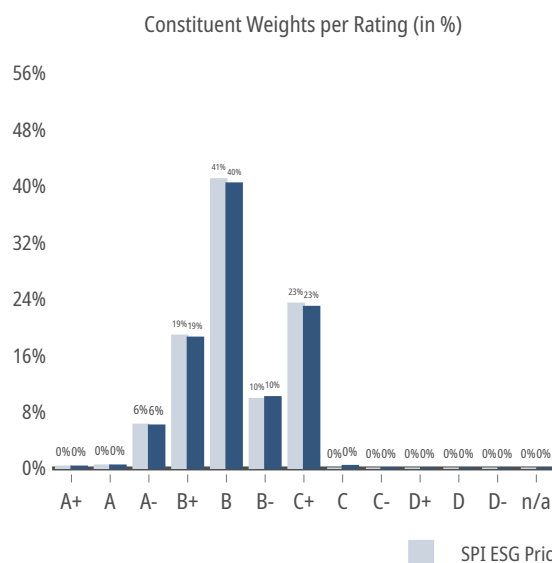
	SPIE	SPIX
No of Components	169	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	02/01/2021	01/01/1996
ESG Rating	B (7.77)	B (7.76)
Calculation Interval	3 minutes	3 minutes
<b>Mcap Mio CHF</b>		
Index Mcap	1,528,605.92	1,562,286.11
Largest Mcap	255,652.50	255,652.50
Smallest Mcap	24.21	0.44
Average Mcap	9,045.01	7,369.27
Median Mcap	1,045.87	604.90

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

## Top 10 Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
NESTLE N	255,652.50	16.72%
NOVARTIS N	179,084.91	11.72%
ROCHE GS	161,378.65	10.56%
UBS GROUP N	89,651.77	5.86%
RICHEMONT N	73,917.54	4.84%
ZURICH INSURANCE N	71,172.80	4.66%
ABB LTD N	67,721.06	4.43%
HOLCIM N	44,259.94	2.90%
SIKA N	43,104.74	2.82%
LONZA N	40,228.02	2.63%
Total	1,026,171.92	67.13%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIE</b>					
Price	SPIE	CH0572577457	.SPIE	SPIE	Yes
Total Return	SPIT	CH0572577689	.SPIT	SPIT	Yes
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI ESG Price 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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