

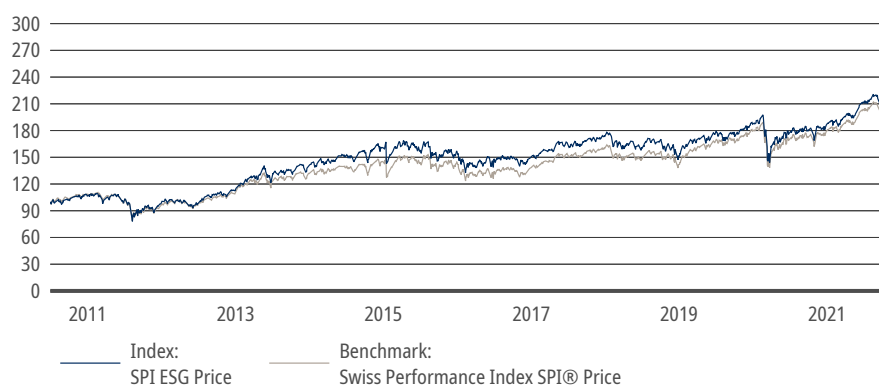


SPI ESG Price

Index Description

The SPI ESG Price (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- 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 Price 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® Price covers 99% of that market.

Index Performance



Annual Index Return

Year	SPIE	SPIX
YTD	14.22%	14.12%
2020	0.34%	0.61%
2019	23.54%	26.67%
2018	-12.44%	-11.41%
2017	15.97%	16.32%
2016	-4.47%	-4.67%
2015	-2.48%	-0.25%
2014	13.72%	9.73%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIE	14.22%	0.45%	27.05%	10.48%	4.77%	-
SPIX	14.12%	0.43%	27.12%	11.43%	5.77%	2.63%
Volatility						
SPIE	11.56%	17.65%	12.51%	13.04%	12.21%	-
SPIX	11.49%	17.77%	12.48%	12.77%	11.95%	12.55%
Tracking Err.						
SPIE ²	0.24%	0.21%	0.25%	1.72%	1.99%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
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
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%
Turnover		
2021	5.88%	1.84%
2020	2.96%	2.87%
2019	31.60%	4.59%
2018	10.85%	3.05%
2017	9.44%	8.45%
2016	7.22%	3.36%
2015	6.89%	3.54%

All data retrieved as of 10/29/2021

Index Characteristics

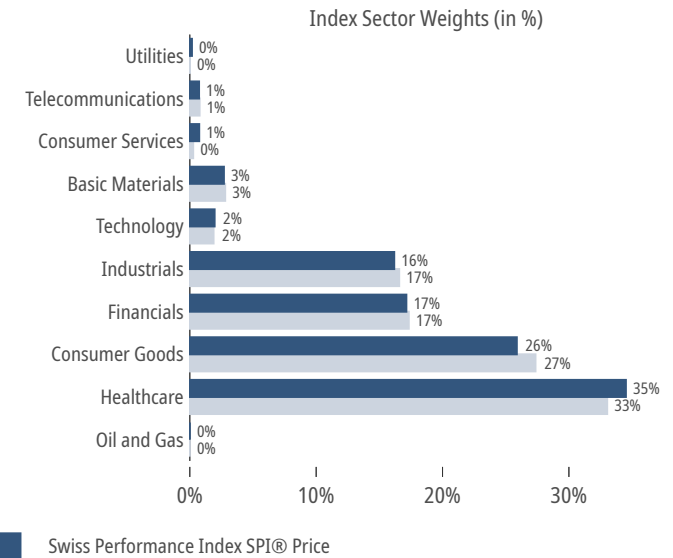
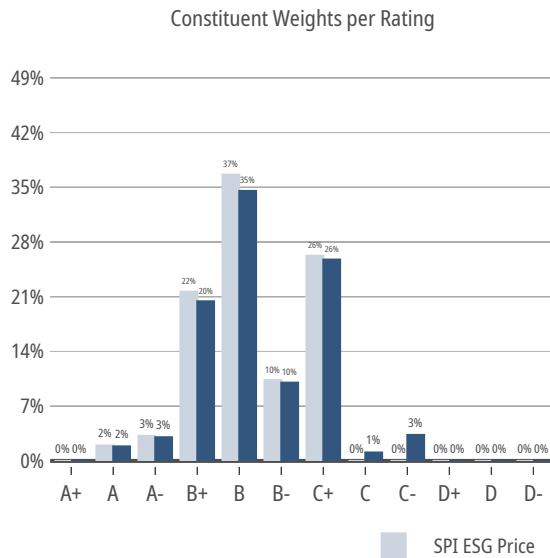
	SPIE	SPIX
Historical Data Since	02/01/2021	01/01/1996
Launch Date	02/01/2021	01/01/1996
ESG Rating	B (7.71)	B (7.54)
Calculation Interval	3 minutes	3 minutes
No of Components	135	220
Mcap (Mio CHF)³		
Index Mcap	1,636,324.58	1,733,896.22
Largest Mcap	340,108.30	340,108.30
Smallest Mcap	49.23	1.10
Average Mcap	12,120.92	7,881.35
Median Mcap	1,831.50	616.18

³ Market capitalization free-float adjusted

Top 10 SPI ESG Price 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
SPIE					
Price	SPIE	CH0572577457	.SPIE	SPIE	No
Total Return	SFIT	CH0572577689	.SFIT	SPIT	No
SPIX					
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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