

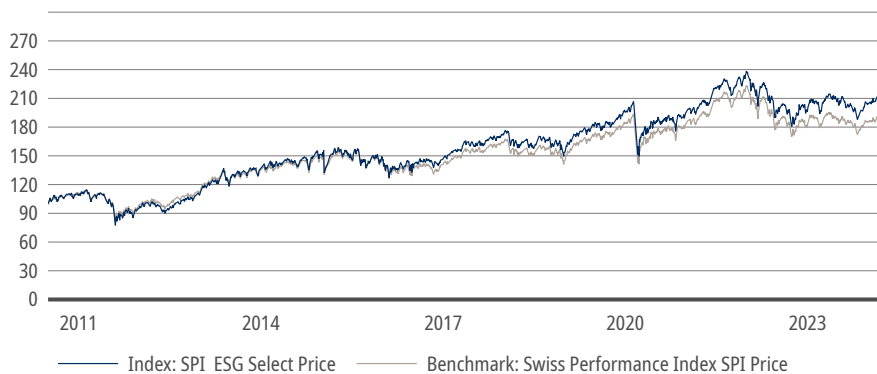


SPI ESG Select Price

Index Description

The SPI ESG Select PR (SPIEU) measures the development of Swiss equities based on ESG Ratings provided by Inrate. At the index review date the components are selected for the index until it contains half the number of components of the SPI. The components are selected depending on their ESG Rating and their size in Market Capitalisation. 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 index actively controls component weights to reduce cluster risks. Therefore a UCITS capping is applied to control if two components exceed a weight of 20%.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEU	6.19%	6.88%	8.58%	2.06%	4.98%	-
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SPIEU	1.98%	1.98%	10.15%	12.86%	12.14%	-
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SPIEU	5.23%	5.23%	3.15%	1.96%	1.53%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIEU	02/19/2020	03/23/2020	201.85	145.99	-27.68%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

Annual Index Return

Year	SPIEU	SPIX
YTD	6.19%	4.77%
2023	4.48%	2.95%
2022	-17.06%	-18.68%
2021	20.48%	20.19%
2020	0.40%	0.61%
2019	27.35%	26.67%
2018	-10.61%	-11.41%
2017	17.14%	16.32%

Dividend Yield & Turnover

	SPIEU	SPIX
Div.Yield		
2024	2.30%	1.72%
2023	3.14%	3.05%
2022	2.84%	2.70%
2021	2.69%	2.65%
2020	3.23%	3.19%
2019	3.17%	3.10%
2018	3.37%	3.20%

Turnover

	SPIEU	SPIX
2024	0.48%	0.66%
2023	13.78%	3.84%
2022	28.98%	2.98%
2021	10.84%	1.75%
2020	2.89%	2.69%
2019	12.46%	4.52%
2018	29.40%	1.97%

Index Characteristics

	SPIEU	SPIX
No of Components	107	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/26/2021	01/01/1996
ESG Rating	B (8.33)	B (7.76)
Calculation Interval	End of day	3 minutes
Mcap Mio CHF		
Index Mcap	1,151,379.52	1,562,286.11
Largest Mcap	179,084.91	255,652.50
Smallest Mcap	29.76	0.44
Average Mcap	10,760.56	7,369.27
Median Mcap	2,194.71	604.90

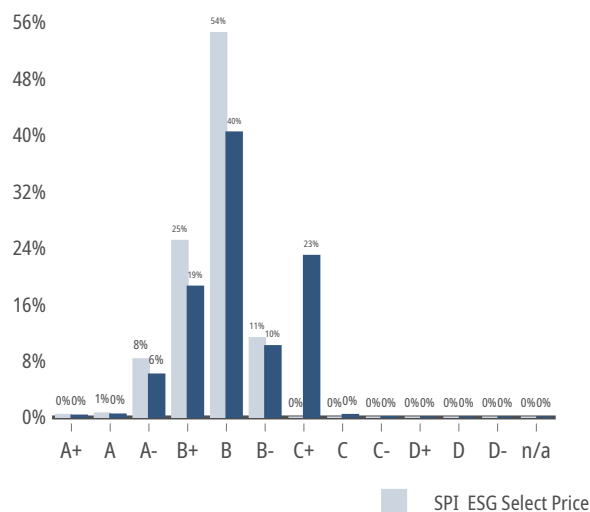
³Market capitalization free-float adjusted

Top 10 Components

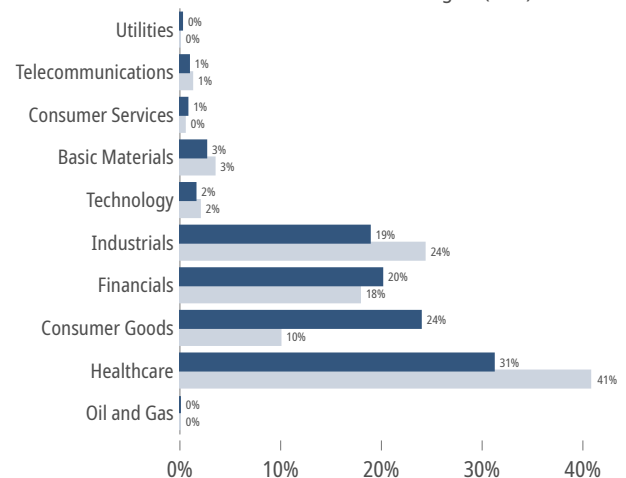
	Mcap (Mio CHF) ³	Weight
NOVARTIS N	179,084.91	15.55%
ROCHE GS	161,378.65	14.02%
RICHEMONT N	73,917.54	6.42%
ZURICH INSURANCE N	71,172.80	6.18%
ABB LTD N	67,721.06	5.88%
HOLCIM N	44,259.94	3.84%
SIKA N	43,104.74	3.74%
LONZA N	40,228.02	3.49%
ALCON N	37,347.58	3.24%
SWISS RE N	33,673.59	2.92%
Total	751,888.83	65.30%

Sustainability Characteristics and Sector Exposure

Constituent Weights per Rating (in %)



Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIEU					
Price	SPIEU	CH0589439881	.SPIEU		Yes
Total Return	SPIET	CH0589439915	.SPIET		Yes
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI ESG Select Price is calculated as a freefloat weighted index using the Laspeyres method. The index is reviewed annually. Capping factors are used to reduce cluster risks. More details can be found in the [Rulebook](#).

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