

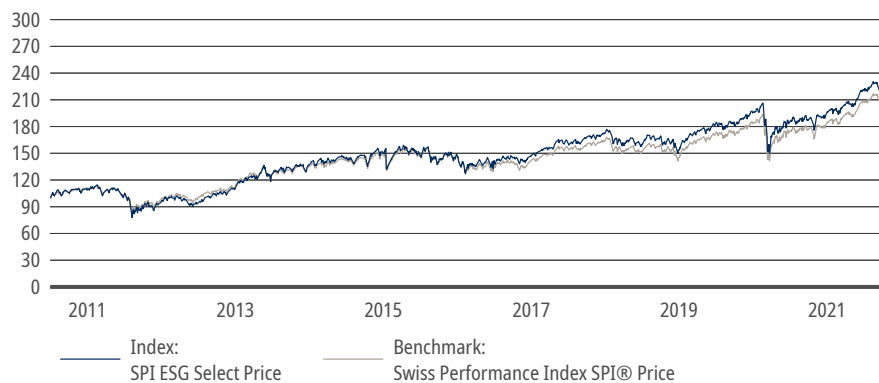


# SPI ESG Select Price

## Index Description

The SPI ESG Select Price 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 SPI. The components are selected depending on their ESG Rating and their size in Market Capitalisation. Additionally they must make less than 5% turnover in disputed sectors. 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%. As of today the index represents more than 93% of the freefloat market capitalization of the SPI.

## Index Performance



## Annual Index Return

Year	SPIEU	SPIX
YTD	14.02%	14.12%
2020	0.40%	0.61%
2019	27.35%	26.67%
2018	-10.61%	-11.41%
2017	17.14%	16.32%
2016	-1.28%	-4.67%
2015	-1.59%	-0.25%
2014	10.32%	9.73%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIEU	14.02%	0.35%	27.33%	11.56%	6.33%	-
SPIX	14.12%	0.43%	27.12%	11.43%	5.77%	2.63%
<b>Volatility</b>						
SPIEU	11.53%	17.73%	12.70%	12.91%	12.15%	-
SPIX	11.49%	17.77%	12.48%	12.77%	11.95%	12.55%
<b>Tracking Err.</b>						
SPIEU <sup>2</sup>	0.26%	0.19%	0.42%	0.43%	1.62%	-

<sup>1</sup> Annualized values, except return figures below 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>					
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%

## Dividend Yield & Turnover

	SPIEU	SPIX
<b>Div. Yield</b>		
2021	2.68%	2.65%
2020	3.23%	3.19%
2019	3.17%	3.10%
2018	3.37%	3.20%
2017	3.21%	3.09%
2016	3.49%	3.42%
2015	2.91%	2.93%
<b>Turnover</b>		
2021	7.92%	1.84%
2020	2.89%	2.87%
2019	12.46%	4.59%
2018	29.40%	3.05%
2017	17.15%	8.45%
2016	9.18%	3.36%
2015	18.01%	3.54%

All data retrieved as of 10/29/2021

## Index Characteristics

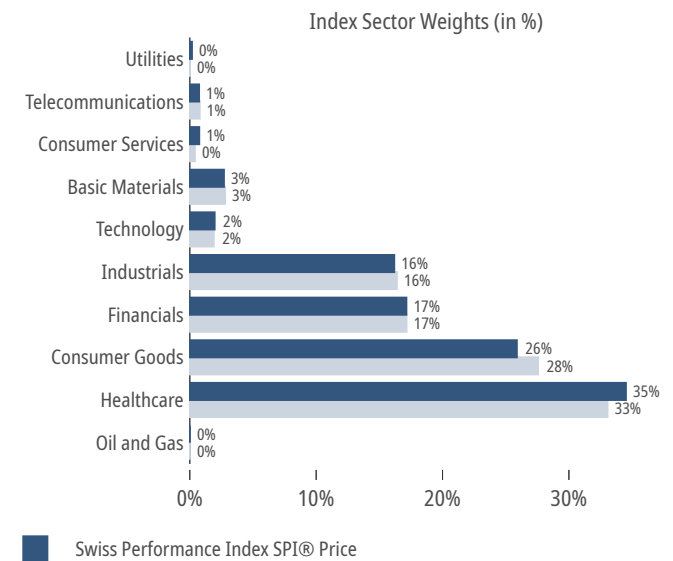
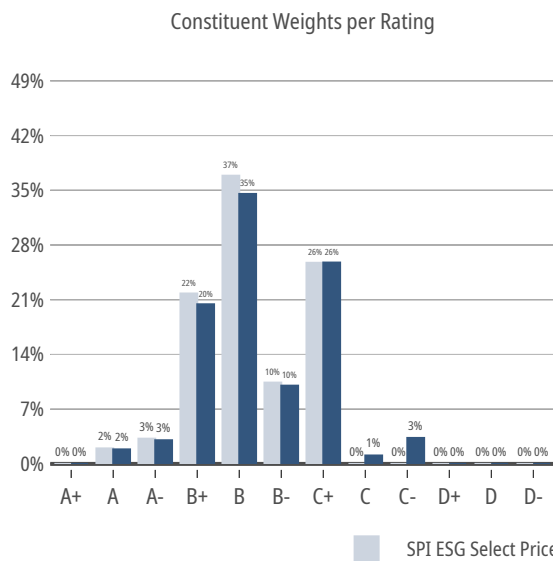
	SPIEU	SPIX
Historical Data Since	03/29/2021	01/01/1996
Launch Date	03/29/2021	01/01/1996
ESG Rating	B (7.72)	B (7.54)
Calculation Interval	End of day	3 minutes
No of Components	109	220
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	1,624,366.90	1,733,896.22
Largest Mcap	340,108.30	340,108.30
Smallest Mcap	58.21	1.10
Average Mcap	14,902.45	7,881.35
Median Mcap	2,622.21	616.18

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

## Top 10 SPI ESG Select Price Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
NESTLE N	340,108.30	20.94%
ROCHE GS	248,742.32	15.31%
NOVARTIS N	184,139.60	11.34%
ZURICH INSURANCE N	61,071.78	3.76%
RICHEMONT N	59,038.20	3.63%
UBS GROUP N	57,534.81	3.54%
ABB LTD N	48,676.00	3.00%
SIKA N	43,952.16	2.71%
ALCON N	37,807.30	2.33%
PARTNERS GROUP N	36,242.47	2.23%
Total	1,117,312.95	68.78%

## Index Exposure and Sustainability Characteristics



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIEU</b>					
Price	SPIEU	CH0589439881	.SPIEU		No
Total Return	SPIET	CH0589439915	.SPIET		No
<b>SPIX</b>					
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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