

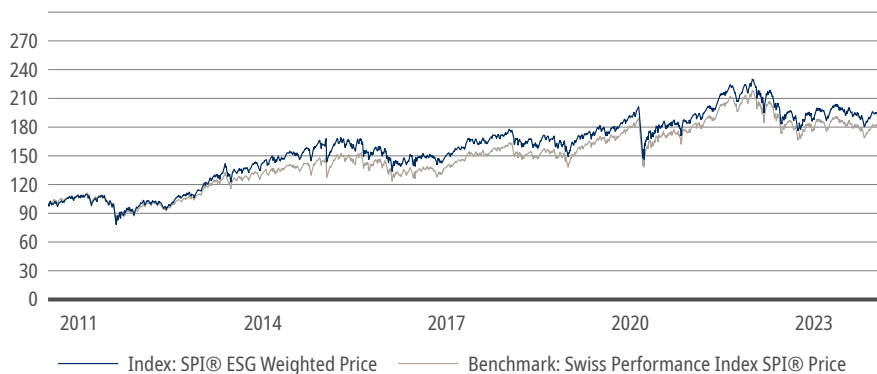


SPI® ESG Weighted Price

Index Description

The SPI® ESG Weighted PR (SPIEWP) measures the development of Swiss equities based on an ESG Rating metric 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. Additionally they are over or underweighted depending on their ESG Impact Rating. On July 01, 2010 the SPI® ESG Weighted PR was standardised at 100 points. As of today the index consists of 169 stocks of the SPI.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEWP	2.52%	5.46%	2.05%	2.11%	3.49%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SPIEWP	0.35%	2.35%	8.95%	12.81%	12.05%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SPIEWP	1.67%	1.25%	0.81%	0.68%	1.51%	-

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					
SPIEWP	02/19/2020	03/23/2020	201.42	146.09	-27.47%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

Annual Index Return

Year	SPIEWP	SPIX
YTD	2.52%	1.96%
2023	3.83%	2.95%
2022	-17.90%	-18.68%
2021	19.86%	20.19%
2020	0.18%	0.61%
2019	24.24%	26.67%
2018	-11.51%	-11.41%
2017	15.62%	16.32%

Dividend Yield & Turnover

	SPIEWP	SPIX
Div.Yield		
2024	0.01%	0.01%
2023	3.15%	3.05%
2022	2.85%	2.70%
2021	2.76%	2.65%
2020	3.28%	3.19%
2019	3.35%	3.10%
2018	3.46%	3.20%

Turnover

	SPIEWP	SPIX
2024	0.00%	0.00%
2023	7.48%	3.84%
2022	8.34%	2.98%
2021	9.25%	1.75%
2020	4.24%	2.69%
2019	29.68%	4.52%
2018	11.24%	1.97%

Index Characteristics

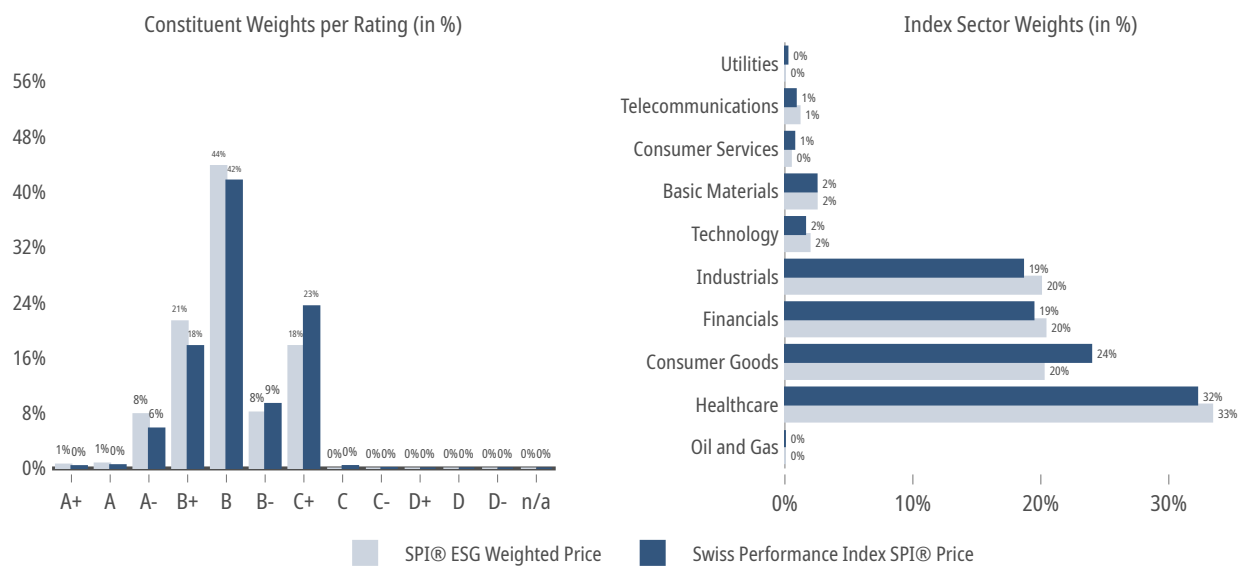
	SPIEWP	SPIX
No of Components	169	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	02/01/2021	01/01/1996
ESG Rating	B (7.98)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Mcap Mio CHF		
Index Mcap	1,835,721.07	1,516,276.09
Largest Mcap	240,771.72	244,999.20
Smallest Mcap	22.23	0.49
Average Mcap	10,862.25	7,152.25
Median Mcap	1,115.89	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NOVARTIS N	240,771.72	13.12%
NESTLE N	222,726.54	12.13%
ROCHE GS	207,402.90	11.30%
ZURICH INSURANCE N	100,054.12	5.45%
RICHEMONT N	96,197.87	5.24%
ABB LTD N	95,752.13	5.22%
UBS GROUP N	70,101.10	3.82%
ALCON N	54,643.54	2.98%
SIKA N	52,184.95	2.84%
SWISS RE N	50,658.91	2.76%
Total	1,190,493.79	64.85%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIEWP					
Price	SPIEWP	CH0559841652	.SPIEWP	SPIEWP	Yes
Total Return	SPIEWT	CH0559841579	.SPIEWT	SPIEWT	Yes
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI® ESG Weighted 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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