

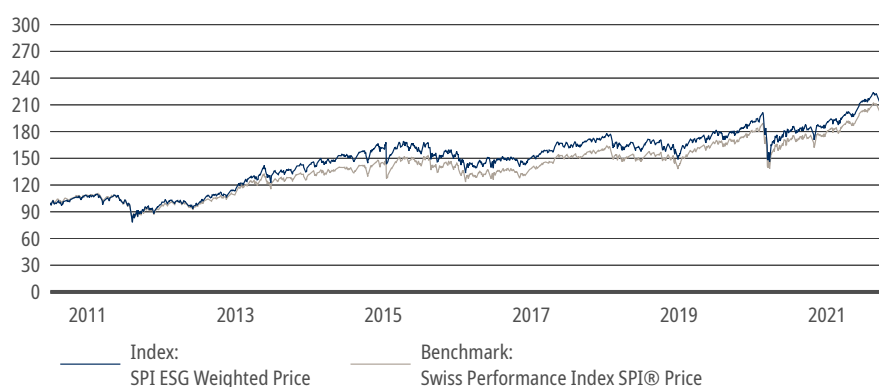


# SPI ESG Weighted Price

## Index Description

The SPI ESG Weighted Price (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 and make less than 5% turnover in disputed sectors. Disputed sectors are: Adult Entertainment, Alcohol, Defense, Gambling, Genetic Engineering, Nuclear Energy, Coal, Oil Sands and Tobacco. The components are weighted by their freefloat market capitalisation. Additionally they are over or underweighted depending on their ESG Impact Rating. On February 01, 2021 the SPI ESG Weighted Price was standardised at 100 points. As of today the index consists of 135 stocks of the SPI.

## Index Performance



## Annual Index Return

Year	SPIEWP	SPIX
YTD	13.47%	14.12%
2020	0.18%	0.61%
2019	24.24%	26.67%
2018	-11.51%	-11.41%
2017	15.62%	16.32%
2016	-4.54%	-4.67%
2015	-2.64%	-0.25%
2014	13.26%	9.73%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIEWP	13.47%	-0.10%	26.60%	10.53%	4.79%	-
SPIX	14.12%	0.43%	27.12%	11.43%	5.77%	2.63%
<b>Volatility</b>						
SPIEWP	11.93%	18.03%	13.01%	13.05%	12.19%	-
SPIX	11.49%	17.77%	12.48%	12.77%	11.95%	12.55%
<b>Tracking Err.</b>						
SPIEWP <sup>2</sup>	0.62%	0.47%	0.68%	1.66%	1.92%	-

<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>					
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%

## Dividend Yield & Turnover

	SPIEWP	SPIX
<b>Div. Yield</b>		
2021	2.76%	2.65%
2020	3.28%	3.19%
2019	3.35%	3.10%
2018	3.46%	3.20%
2017	3.32%	3.09%
2016	3.56%	3.42%
2015	2.96%	2.93%
<b>Turnover</b>		
2021	8.98%	1.84%
2020	4.24%	2.87%
2019	29.68%	4.59%
2018	11.24%	3.05%
2017	12.65%	8.45%
2016	11.39%	3.36%
2015	8.35%	3.54%

All data retrieved as of 10/29/2021

## Index Characteristics

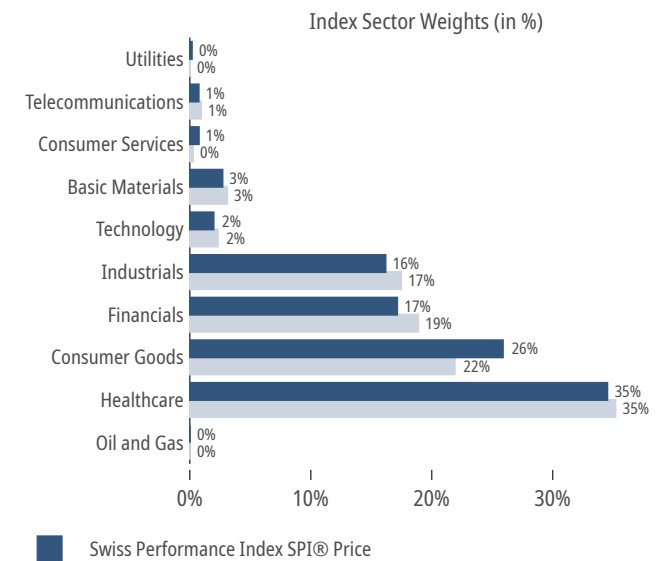
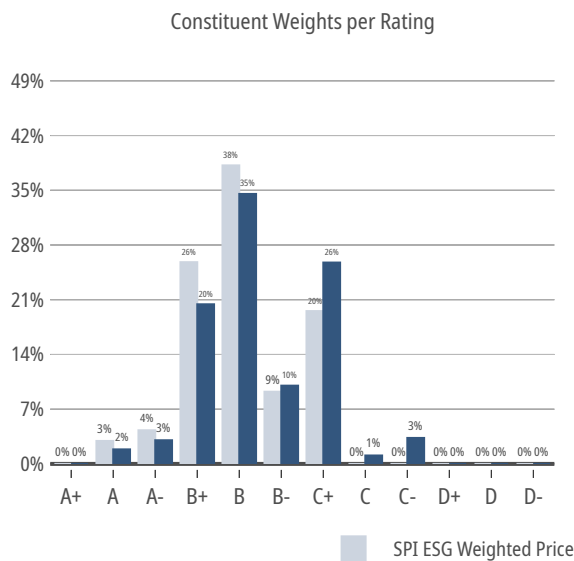
	SPIEWP	SPIX
Historical Data Since	02/01/2021	01/01/1996
Launch Date	02/01/2021	01/01/1996
ESG Rating	B (7.95)	B (7.54)
Calculation Interval	3 minutes	3 minutes
No of Components	135	220
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	1,989,869.91	1,733,896.22
Largest Mcap	316,581.15	340,108.30
Smallest Mcap	44.75	1.10
Average Mcap	14,739.78	7,881.35
Median Mcap	1,879.92	616.18

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

## Top 10 SPI ESG Weighted Price Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
ROCHE GS	316,581.15	15.91%
NESTLE N	309,189.36	15.54%
NOVARTIS N	234,359.49	11.78%
ZURICH INSURANCE N	88,831.69	4.46%
RICHEMONT N	75,139.53	3.78%
ABB LTD N	70,801.46	3.56%
UBS GROUP N	62,765.25	3.15%
SIKA N	55,939.11	2.81%
ALCON N	54,992.44	2.76%
PARTNERS GROUP N	52,716.32	2.65%
Total	1,321,315.80	66.40%

## Index Exposure and Sustainability Characteristics



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIEWP</b>					
Price	SPIEWP	CH0559841652	.SPIEWP	SPIEWP	No
Total Return	SPIEWT	CH0559841579	.SPIEWT	SPIEWT	No
<b>SPIX</b>					
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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