

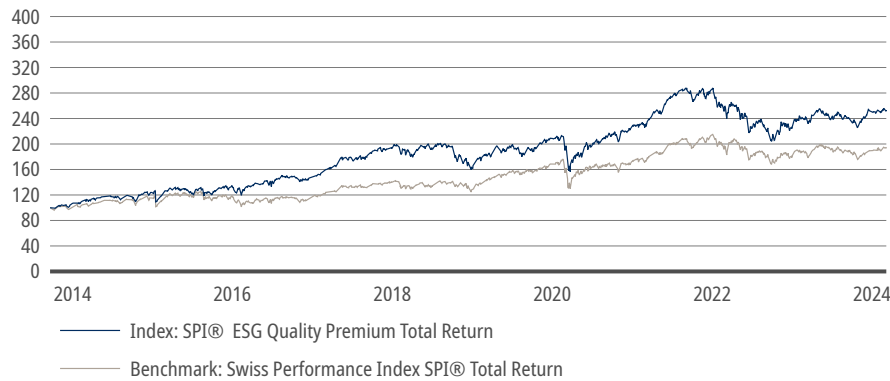


# SPI® ESG Quality Premium Total Return

## Index Description

The SPI® ESG Quality Premium TR (SPIEQC) identifies the most profitable equity instruments of the Swiss ESG equity market based on a statistical pattern. The index is a variable component index with a limit of 30 shares. Its components are weighted by an equal contribution to risk and their weight is limited to 8%. Volatility is used to measure the risk. On July 01, 2010 the SPI® ESG Quality Premium TR (SPIEQC) was standardised at 100 points.

## Index Performance



## Annual Index Return

Year	SPIEQC	SXGE
YTD	0.11%	1.97%
2023	12.50%	6.09%
2022	-21.88%	-16.48%
2021	25.78%	23.38%
2020	9.65%	3.82%
2019	26.81%	30.59%
2018	-14.95%	-8.57%
2017	29.44%	19.92%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIEQC	0.11%	4.04%	5.98%	3.76%	6.86%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
<b>Volatility</b>						
SPIEQC	1.69%	7.16%	10.76%	14.93%	14.14%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
<b>Tracking Err.</b>						
SPIEQC	3.73%	5.06%	4.75%	4.65%	5.89%	-

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: Swiss Performance Index SPI® Total Return

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SPIEQC	12/28/2021	09/29/2022	288.16	204.26	-29.12%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	-26.33%

## Dividend Yield & Turnover

	SPIEQC	SXGE
<b>Div.Yield</b>		
2024	0.00%	0.01%
2023	2.95%	3.05%
2022	2.55%	2.70%
2021	2.18%	2.65%
2020	2.62%	3.19%
2019	2.61%	3.10%
2018	2.40%	3.20%

## Turnover

	SPIEQC	SXGE
2024	0.00%	0.01%
2023	20.94%	6.53%
2022	22.03%	5.36%
2021	15.30%	4.07%
2020	40.56%	5.41%
2019	28.85%	7.09%
2018	32.58%	4.72%

## Index Characteristics

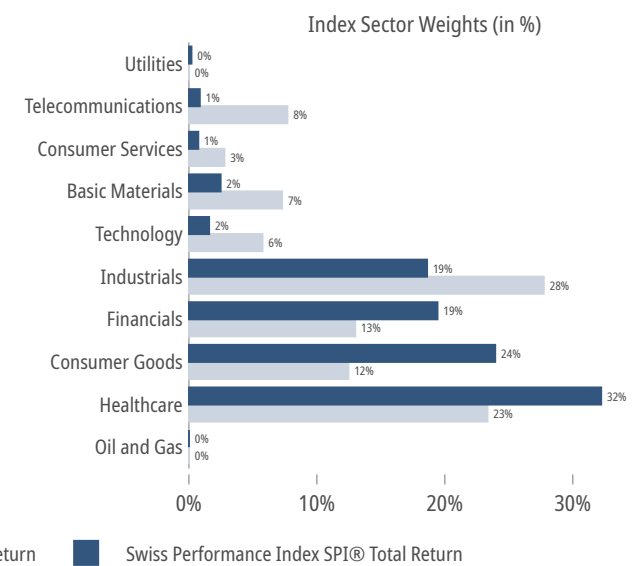
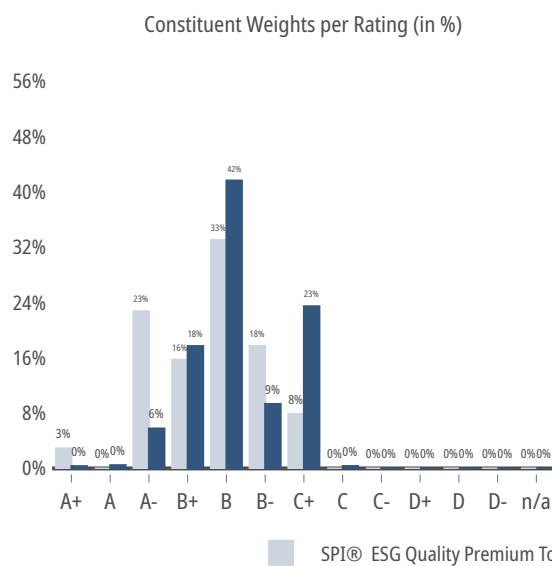
	SPIEQC	SXGE
No of Components	30	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/29/2021	08/01/1987
ESG Rating	B (8.39)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	1000
<b>Mcap Mio CHF</b>		
Largest Mcap	793.72	244,999.20
Smallest Mcap	108.23	0.49
Average Mcap	343.86	7,152.25
Median Mcap	307.45	537.96

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

## Top 10 Components

	Weight
SWISSCOM N	7.69%
NOVARTIS N	7.09%
NESTLE N	5.86%
ROCHE GS	4.99%
SWISS PRIME SITE N	4.46%
SGS N	4.43%
GIVAUDAN N	4.30%
KUEHNE+NAGEL INT N	4.10%
ABB LTD N	3.99%
PSP N	3.69%
Total	50.60%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIEQC</b>					
Total Return	SPIEQC	CH1100792154	.SPIEQC		No
Price	SPIEQP	CH1100792212	.SPIEQP		No
<b>SXGE</b>					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The SPI® ESG Quality Premium Total Return index is calculated as an weightfactor weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the [Rulebook](#).

## Licensing

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