

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 Profile¹

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

Dividend Yield & Turnover

| | SPIEQC | SXGE |
|-----------|--------|-------|
| Div.Yield | | |
| 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% |
| 2018 | 2.40% | 3.20% |

| 'Annualized values for figures > | TYr; "U | sed benchmark: Swiss | Performance Index Si | 'I'® Total Return |
|----------------------------------|---------|----------------------|----------------------|-------------------|
| | | | | |

Maximum Drawdown

| | High Date | Low Date | High Value | Low Value | Drawdown |
|---------------|------------|------------|------------|-----------|----------|
| 10 Years back | | | | | |
| 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% |

| Turnover | | |
|----------|--------|-------|
| 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% |

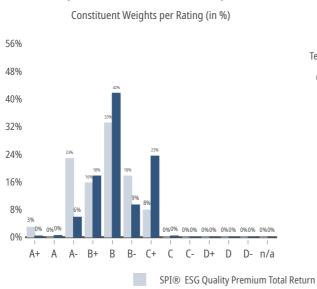
Index Characteristics

| | 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 |
| Mcap Mio CHF | | |
| Largest Mcap | 793.72 | 244,999.20 |
| Smallest Mcap | 108.23 | 0.49 |
| Average Mcap | 343.86 | 7,152.25 |
| Median Mcan | 307.45 | 537.96 |

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 |
|--------------|--------|--------------|---------------|------------------|----------------|
| SPIEQC | | | | | |
| Total Return | SPIEQC | CH1100792154 | .SPIEQC | | No |
| Price | SPIEQP | CH1100792212 | .SPIEQP | | No |
| SXGE | | | | | |
| 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.

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³Market capitalization free-float adjusted