

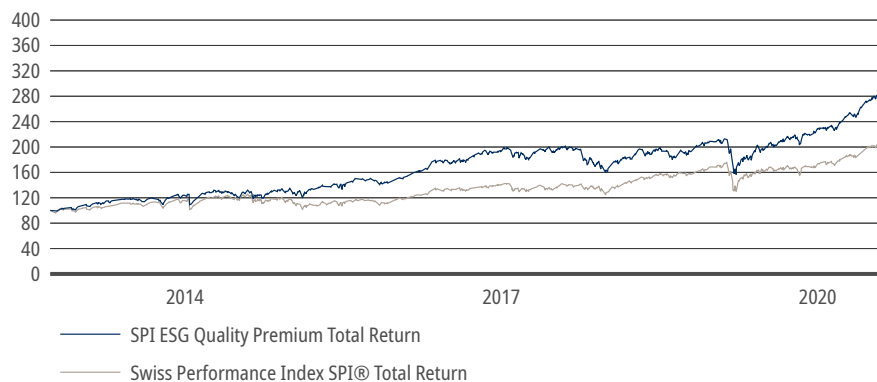


# SPI ESG Quality Premium Total Return

## Index Description

The SPI ESG Quality Premium Total Return 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 Total Return was standardised at 100 points.

## Index Performance



## Annual Index Return<sup>1</sup>

Year	SPI ESG Qu	SPI
2021	39.57%	30.89%
2020	9.65%	3.82%
2019	26.64%	30.40%
2018	-14.99%	-8.59%
2017	29.53%	19.98%
2016	11.06%	-1.41%
2015	8.61%	2.68%
2014	15.90%	13.00%

## Risk and Return Profile

	YTD	3 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	7 Yrs <sup>1</sup>	15 Yrs <sup>1</sup>
<b>Return</b>						
SPI ESG Qu	24.89%	8.67%	36.58%	12.71%	13.37%	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
<b>Volatility</b>						
SPI ESG Qu	0.65%	0.51%	0.72%	0.61%	0.36%	-
SPI	0.61%	0.49%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI ESG Qu <sup>2</sup>	0.27%	0.23%	4.45%	6.88%	6.10%	-

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

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>5 Years back</b>					
SPI ESG Qu	02/19/2020	03/23/2020	213	157	-26.49%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

## Dividend Yield & Turnover

	SPI ESG Qu	SPI
<b>Div. Yield</b>		
2021	2.07%	2.58%
2020	2.62%	3.19%
2019	2.61%	3.10%
2018	2.40%	3.20%
2017	2.37%	3.09%
2016	2.89%	3.42%
2015	2.92%	2.93%
<b>Turnover</b>		
2021	5.32%	3.24%
2020	40.56%	5.72%
2019	28.85%	7.66%
2018	32.58%	6.19%
2017	35.51%	11.06%
2016	26.09%	6.36%
2015	23.14%	6.26%

All data retrieved as of 08/31/2021

## Index Characteristics

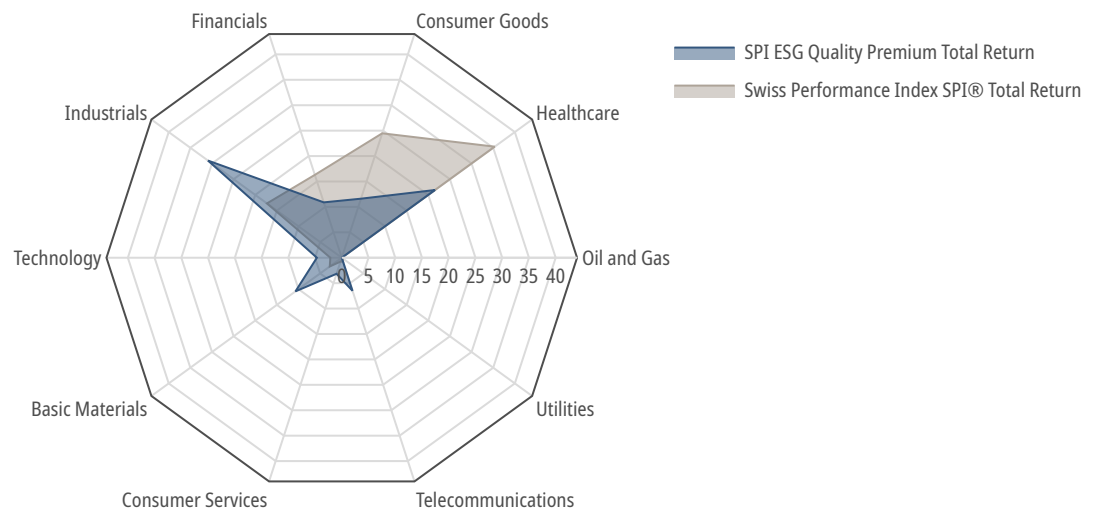
	SPI ESG Qu	SPI
Historical Data Since	07/01/2010	-
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	10,602.37	1,786,951.98
Largest Mcap	689.23	333,446.94
Smallest Mcap	128.56	1.09
Average Mcap	353.41	8,197.03
Median Mcap	332.3	611.6

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

## Top 10 SPI ESG Quality Premium Total Return Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
SWISSCOM N	689.23	7%
GIVAUDAN N	651.84	6%
ROCHE GS	649.00	6%
GEBERIT N	540.38	5%
KUEHNE+NAGEL INT N	509.20	5%
TECAN GROUP AG N	496.58	5%
EMS-CHEMIE N	482.78	5%
PSP N	466.00	4%
NESTLE N	425.42	4%
SGS N	424.37	4%
Total	5,334.79	50%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI ESG Qu</b>					
Total Return	SPIEQC	CH1100792154			No
Price	SPIEQP	CH1100792212			No
<b>SPI</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 equally weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the [Rulebook](#).

## Licensing

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