

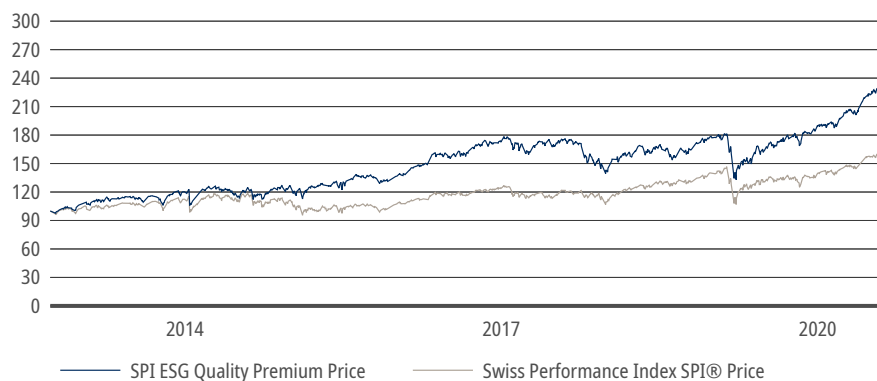


SPI ESG Quality Premium Price

Index Description

The SPI ESG Quality Premium Price 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 Price was standardised at 100 points.

Index Performance



Annual Index Return¹

Year	SPI ESG Qu	SPI
2021	35.35%	25.98%
2020	6.85%	0.61%
2019	23.43%	26.51%
2018	-16.99%	-11.43%
2017	26.52%	16.37%
2016	7.93%	-4.67%
2015	5.53%	-0.25%
2014	12.54%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI ESG Qu	22.36%	8.51%	33.43%	9.95%	10.52%	-
SPI	16.65%	8.68%	22.59%	10.78%	6.01%	3.23%
Volatility						
SPI ESG Qu	0.64%	0.51%	0.71%	0.61%	0.36%	-
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SPI ESG Qu ²	0.27%	0.23%	4.52%	6.86%	6.12%	-

¹ Annualized values; ² Used benchmark: Swiss Performance Index SPI® Price

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SPI ESG Qu	02/19/2020	03/23/2020	181	133	-26.71%
SPI	02/19/2020	03/23/2020	731	533	-27.12%

Dividend Yield & Turnover

	SPI ESG Qu	SPI
Div. Yield		
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%
Turnover		
2021	3.71%	0.98%
2020	38.12%	2.87%
2019	26.43%	4.59%
2018	30.35%	3.05%
2017	33.30%	8.45%
2016	23.48%	3.06%
2015	20.50%	3.54%

All data retrieved as of 08/31/2021

Index Characteristics

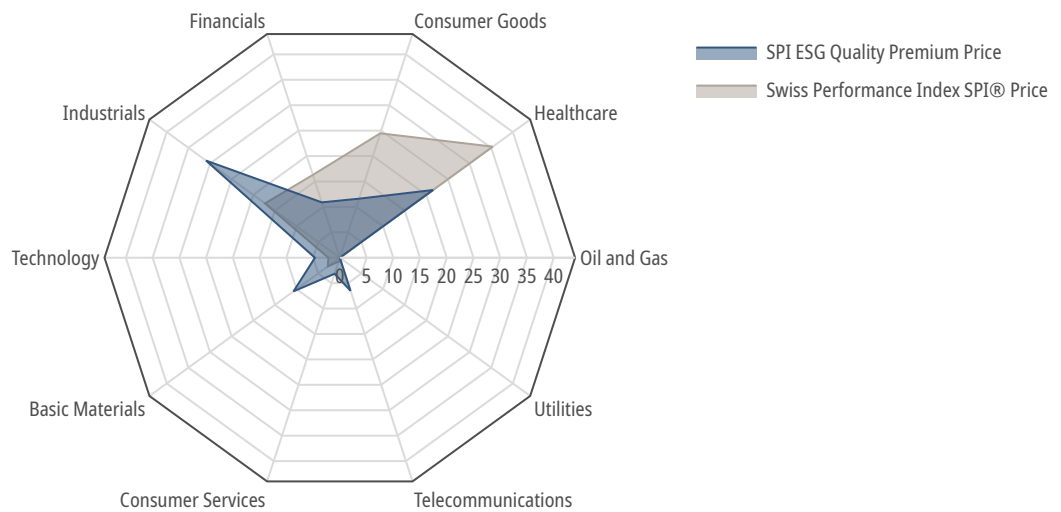
	SPI ESG Qu	SPI
Historical Data Since	07/01/2010	01/03/1996
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
Mcap (Mio CHF)³		
Index Mcap	10,602.37	1,786,951.98
Largest Mcap	689.23	333,446.94
Smallest Mcap	128.56	1.09
Average Mcap	353.41	8,197.03
Median Mcap	332.3	611.6

³ Market capitalization free-float adjusted

Top 10 SPI ESG Quality Premium Price Components

	Mcap (Mio CHF) ³	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
SPI ESG Qu					
Price	SPIEQP	CH1100792212			No
Total Return	SPIEQC	CH1100792154			No
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

Index Methodology

The SPI ESG Quality Premium Price 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](#).

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