

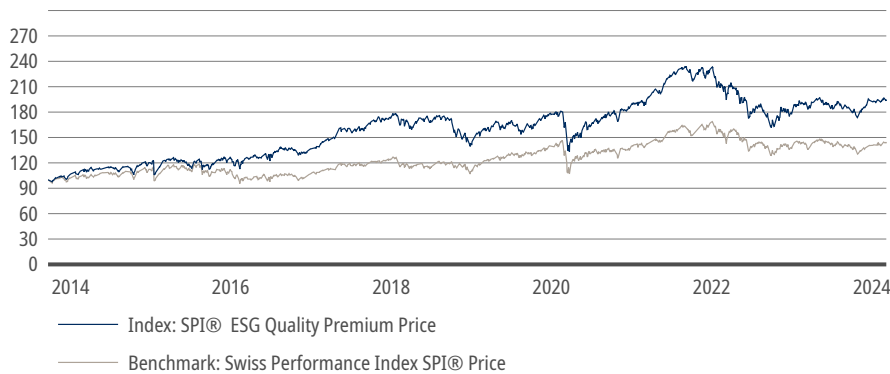


# SPI® ESG Quality Premium Price

## Index Description

The SPI® ESG Quality Premium PR (SPIEQP) 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 PR (SPIEQP) was standardised at 100 points.

## Index Performance



## Annual Index Return

Year	SPIEQP	SPIX
YTD	0.11%	1.96%
2023	9.27%	2.95%
2022	-23.82%	-18.68%
2021	23.09%	20.19%
2020	6.85%	0.61%
2019	23.58%	26.67%
2018	-16.94%	-11.41%
2017	26.43%	16.32%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIEQP	0.11%	4.04%	2.94%	1.18%	4.22%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPIEQP	1.68%	7.17%	10.52%	14.82%	13.92%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPIEQP	3.70%	5.05%	4.70%	4.67%	5.84%	-

<sup>1</sup>Annualized values for figures > 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>					
SPIEQP	09/02/2021	09/29/2022	234.13	161.86	-30.87%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

## Dividend Yield & Turnover

	SPIEQP	SPIX
<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

	SPIEQP	SPIX
<b>Turnover</b>		
2024	0.00%	0.00%
2023	18.21%	3.84%
2022	19.65%	2.98%
2021	13.63%	1.75%
2020	38.12%	2.69%
2019	26.43%	4.52%
2018	30.35%	1.97%

All data retrieved as of 02/29/2024

## Index Characteristics

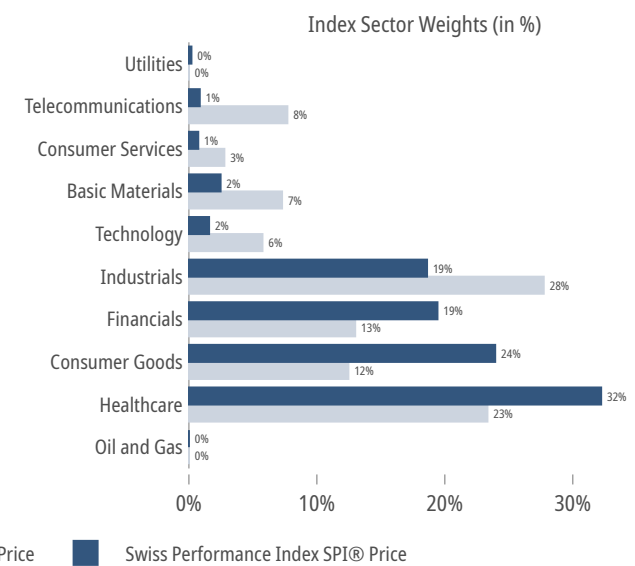
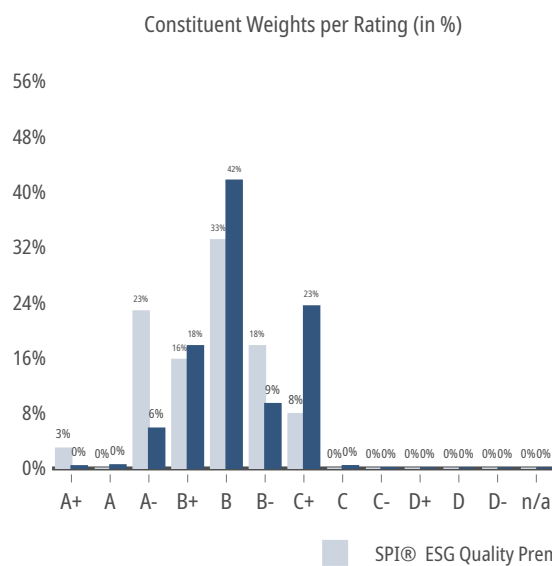
	SPIEQP	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/29/2021	01/01/1996
ESG Rating	B (8.39)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	793.72	244,999.20
Smallest Mcap	108.23	0.49
Average Mcap	343.86	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>SPIEQP</b>					
Price	SPIEQP	CH1100792212	.SPIEQP		No
Total Return	SPIEQC	CH1100792154	.SPIEQC		No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPIEQP ESG Quality Premium Price 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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