

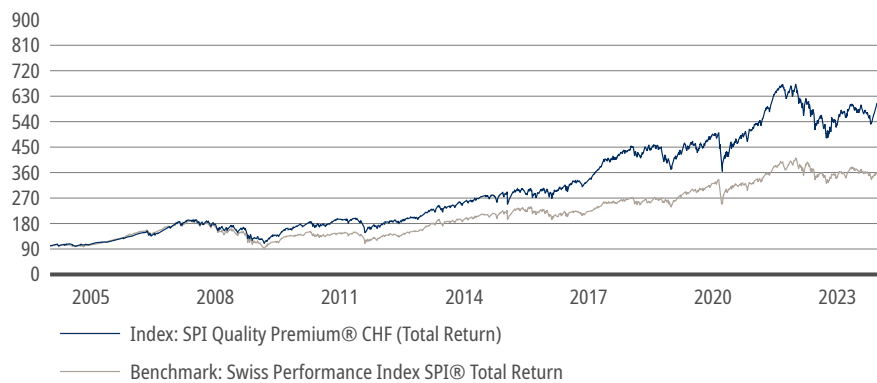


SPI Quality Premium® CHF (Total Return)

Index Description

The SPI Quality Premium® CHF (TR) (SPIQPC) identifies the most profitable equity instruments of the Swiss 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%. On December 31, 2003 the SPI Quality Premium® CHF (TR) was standardised at 100 points. As of today the index represents more than 0% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return (SXGE) covers 99% of that market.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIQPC	0.63%	5.07%	6.37%	4.68%	7.66%	11.54%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIQPC	1.34%	7.54%	11.64%	15.49%	14.32%	12.82%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIQPC	3.38%	5.30%	4.75%	4.88%	5.67%	5.36%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPIQPC	12/28/2021	09/29/2022	673.30	481.58	-28.47%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Annual Index Return

Year	SPIQPC	SXGE
YTD	0.63%	1.97%
2023	13.68%	6.09%
2022	-21.26%	-16.48%
2021	26.63%	23.38%
2020	7.68%	3.82%
2019	29.17%	30.59%
2018	-13.30%	-8.57%
2017	31.77%	19.92%

Dividend Yield & Turnover

	SPIQPC	SXGE
Div.Yield		
2024	0.00%	0.01%
2023	2.93%	3.05%
2022	2.42%	2.70%
2021	2.05%	2.65%
2020	2.60%	3.19%
2019	2.58%	3.10%
2018	2.46%	3.20%

Turnover

	SPIQPC	SXGE
2024	0.00%	0.01%
2023	33.69%	6.53%
2022	31.06%	5.36%
2021	19.91%	4.07%
2020	24.83%	5.41%
2019	31.41%	7.09%
2018	41.51%	4.72%

Index Characteristics

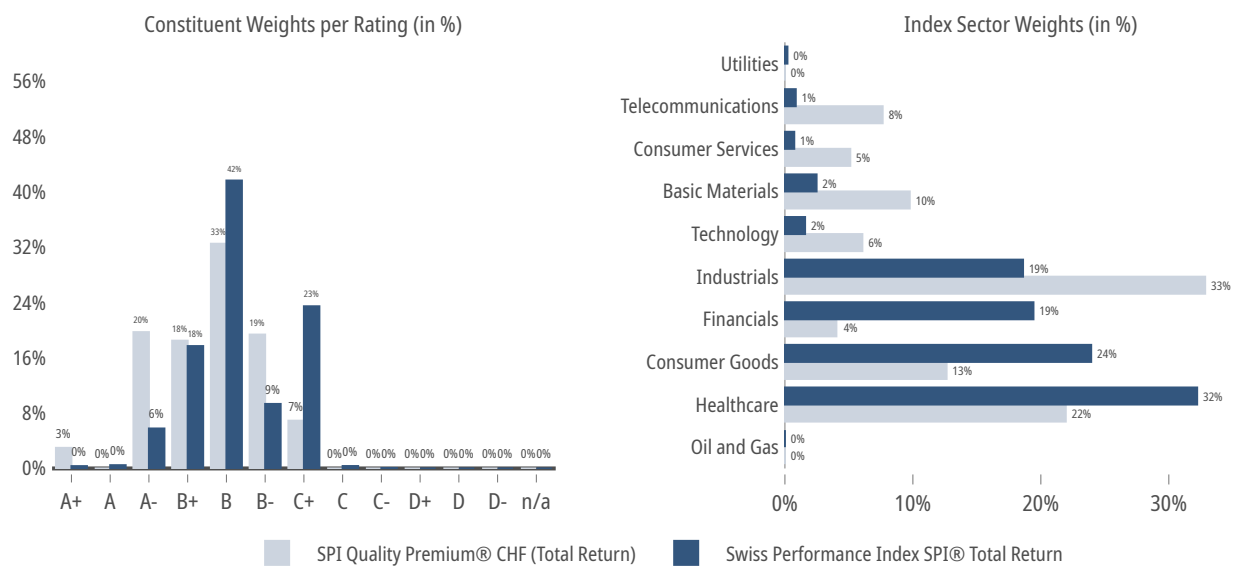
	SPIQPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.37)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	793.72	244,999.20
Smallest Mcap	123.44	0.49
Average Mcap	346.41	7,152.25
Median Mcap	314.30	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Weight
SWISSCOM N	7.64%
NOVARTIS N	7.38%
NESTLE N	6.45%
ROCHE GS	5.28%
GIVAUDAN N	4.71%
SGS N	4.70%
KUEHNE+NAGEL INT N	4.33%
ABB LTD N	4.15%
LOGITECH N	3.51%
TECAN GROUP AG N	3.50%
Total	51.63%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIQPC					
Total Return	SPIQPC	CH0329197344	.SPIQPC	SPIQPC	No
Price	SPIQP	CH0329197187	.SPIQP	SPIQP	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Quality Premium® CHF (Total Return) is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the [Rulebook](#).

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