

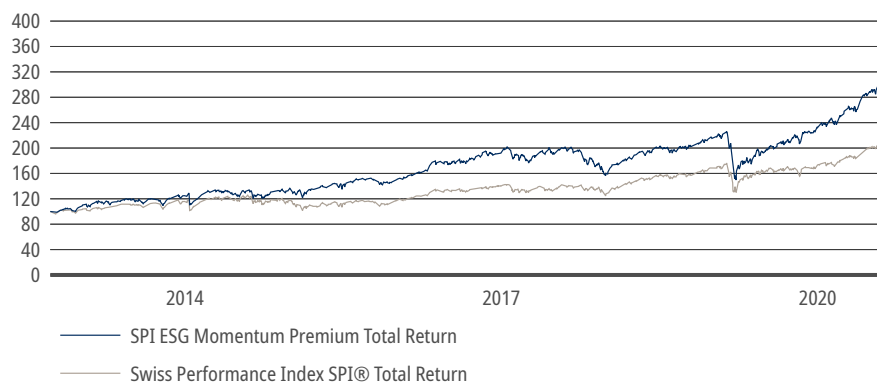


# SPI ESG Momentum Premium Total Return

## Index Description

The SPI ESG Momentum Premium Total Return identifies equity instruments of the Swiss ESG equity market following a systematic trend 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 Momentum Premium Total Return was standardised at 100 points.

## Index Performance



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

Year	SPI ESG Mo	SPI
2021	47.10%	30.89%
2020	7.93%	3.82%
2019	34.14%	30.40%
2018	-16.62%	-8.59%
2017	28.53%	19.98%
2016	9.91%	-1.41%
2015	9.21%	2.68%
2014	16.86%	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 Mo	29.34%	8.02%	44.95%	14.63%	14.16%	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
<b>Volatility</b>						
SPI ESG Mo	0.86%	0.70%	0.89%	0.66%	0.39%	-
SPI	0.61%	0.49%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI ESG Mo <sup>2</sup>	0.48%	0.42%	7.35%	7.67%	6.79%	-

<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 Mo	02/19/2020	03/23/2020	226	150	-33.81%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

## Dividend Yield & Turnover

	SPI ESG Mo	SPI
<b>Div. Yield</b>		
2021	1.80%	2.58%
2020	3.38%	3.19%
2019	2.82%	3.10%
2018	2.05%	3.20%
2017	2.28%	3.09%
2016	2.80%	3.42%
2015	3.04%	2.93%
<b>Turnover</b>		
2021	16.38%	3.24%
2020	109.01%	5.72%
2019	86.99%	7.66%
2018	116.85%	6.19%
2017	99.16%	11.06%
2016	95.64%	6.36%
2015	67.71%	6.26%

All data retrieved as of 08/31/2021

## Index Characteristics

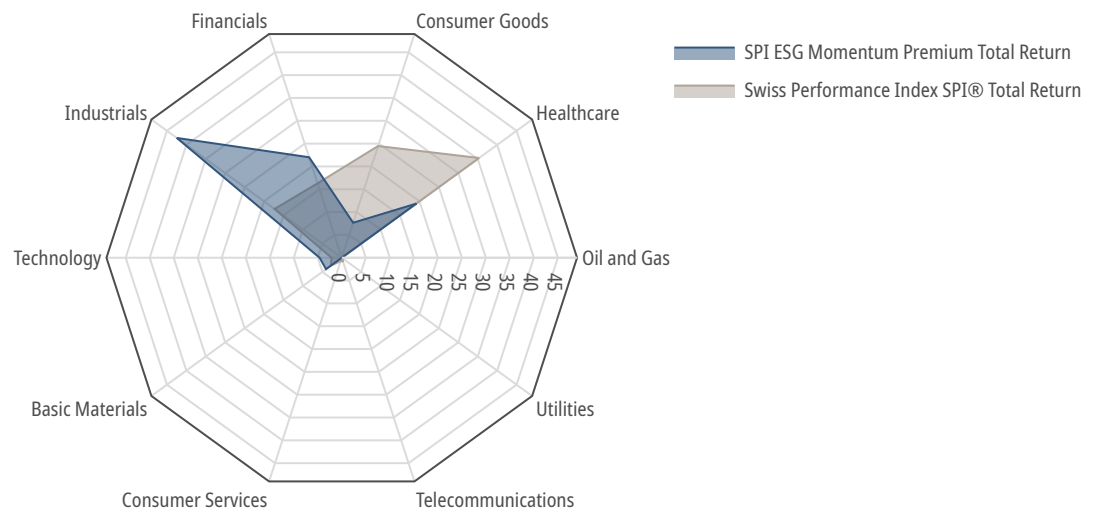
	SPI ESG Mo	SPI
Historical Data Since	07/01/2010	-
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	10,638.91	1,786,951.98
Largest Mcap	832.23	333,446.94
Smallest Mcap	99.62	1.09
Average Mcap	354.63	8,197.03
Median Mcap	314.37	611.6

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

## Top 10 SPI ESG Momentum Premium Total Return Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
KUEHNE+NAGEL INT N	832.23	8%
SONOVA N	745.75	7%
PARTNERS GROUP N	674.63	6%
SIKA N	653.96	6%
STRAUMANN N	572.66	5%
VAT GROUP N	538.54	5%
ABB LTD N	514.68	5%
TECAN GROUP AG N	509.86	5%
LOGITECH N	491.75	5%
CLARIANT N	430.76	4%
Total	5,964.82	56%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI ESG Mo</b>					
Total Return	SPIEMC	CH1100792188			No
Price	SPIEMP	CH1100792238			No
<b>SPI</b>					
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The SPI ESG Momentum 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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