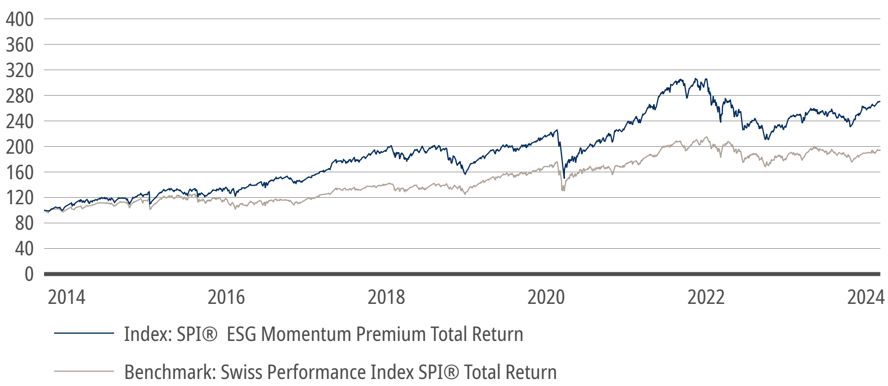
SPI® ESG Momentum Premium Total Return

Index Description

The SPI® ESG Momentum Premium TR (SPIEMC) 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 TR (SPIEMC) was standardised at 100 points.

Index Performance



Annual Index Return

Year	SPIEMC	SXGE
YTD	3.61%	1.97%
2023	13.66%	6.09%
2022	−24.78%	−16.48%
2021	31.40%	23.38%
2020	7.93%	3.82%
2019	34.36%	30.59%
2018	−16.57%	−8.57%
2017	28.44%	19.92%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEMC	3.61%	8.00%	8.55%	4.48%	7.96%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIEMC	1.95%	3.92%	10.90%	15.91%	15.10%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIEMC	3.99%	2.97%	4.82%	5.80%	7.06%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIEMC	02/19/2020	03/23/2020	225.94	149.55	−33.81%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	−26.33%

Dividend Yield & Turnover

	SPIEMC	SXGE
Div.Yield		
2024	0.00%	0.01%
2023	3.02%	3.05%
2022	2.55%	2.70%
2021	1.93%	2.65%
2020	3.38%	3.19%
2019	2.82%	3.10%
2018	2.05%	3.20%
Turnover		
2024	0.00%	0.01%
2023	86.55%	6.53%
2022	121.33%	5.36%
2021	56.96%	4.07%
2020	109.01%	5.41%
2019	86.99%	7.09%
2018	116.85%	4.72%

All data retrieved as of 02/29/2024

Index Characteristics

	SPIEMC	SXGE
No of Components	30	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/29/2021	08/01/1987
ESG Rating	B+ (8.57)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	849.76	244,999.20
Smallest Mcap	94.34	0.49
Average Mcap	355.65	7,152.25
Median Mcap	312.58	537.96

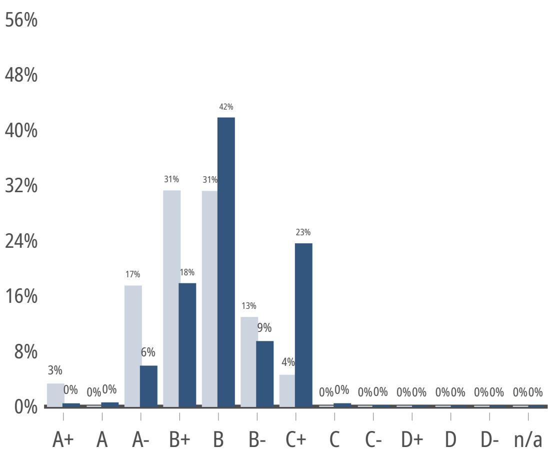
[3]Market capitalization free-float adjusted

Top 10 Components

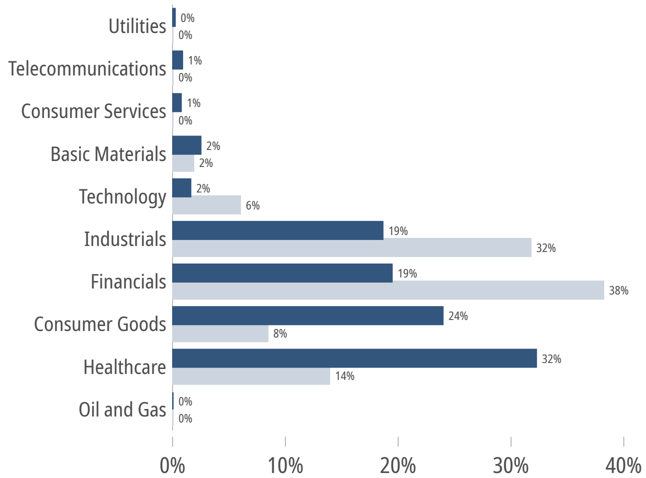
	Weight
NOVARTIS N	7.96%
LINDT PS	6.55%
SWISS RE N	6.37%
SWISS LIFE HOLDING...	6.25%
HOLCIM N	5.90%
ABB LTD N	5.76%
SCHINDLER PS	5.51%
KUEHNE+NAGEL INT N	4.69%
UBS GROUP N	4.30%
JULIUS BAER N	4.09%
Total	57.40%

Sustainability Characteristics and Sector Exposure

Constituent Weights per Rating (in %)



Index Sector Weights (in %)



SPI® ESG Momentum Premium Total Return   Swiss Performance Index SPI® Total Return

Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIEMC					
Total Return	SPIEMC	CH1100792188	.SPIEMC		No
Price	SPIEMP	CH1100792238	.SPIEMP		No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI® ESG Momentum Premium Total Return 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.

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