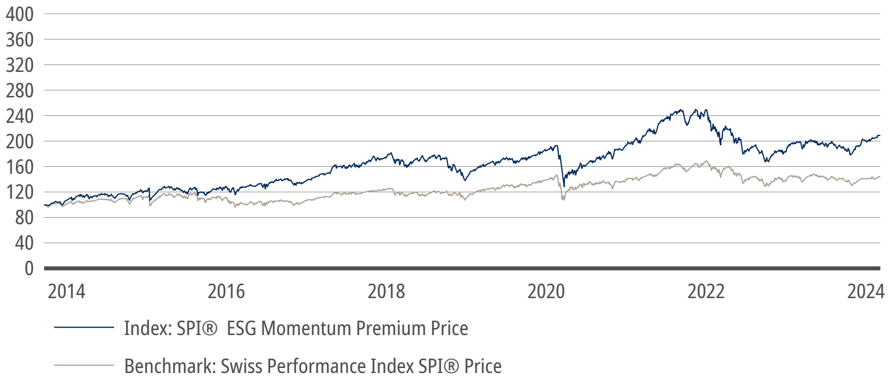
SPI® ESG Momentum Premium Price

Index Description

The SPI® ESG Momentum Premium PR (SPIEMP) 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 PR (SPIEMP) was standardised at 100 points.

Index Performance



Annual Index Return

Year	SPIEMP	SPIX
YTD	3.61%	1.96%
2023	10.33%	2.95%
2022	−26.65%	−18.68%
2021	28.92%	20.19%
2020	4.40%	0.61%
2019	30.68%	26.67%
2018	−18.25%	−11.41%
2017	25.58%	16.32%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEMP	3.61%	8.00%	5.37%	1.94%	5.26%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SPIEMP	1.95%	3.91%	11.10%	15.98%	14.98%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SPIEMP	3.97%	2.95%	4.94%	5.94%	6.97%	-

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

Dividend Yield & Turnover

	SPIEMP	SPIX
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%	0.00%
2023	83.79%	3.84%
2022	118.97%	2.98%
2021	55.35%	1.75%
2020	105.94%	2.69%
2019	84.37%	4.52%
2018	114.95%	1.97%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIEMP	02/19/2020	03/23/2020	193.91	127.98	−34.00%
SPIX	02/19/2020	03/23/2020	731.04	532.81	−27.12%

All data retrieved as of 02/29/2024

Index Characteristics

	SPIEMP	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+ (8.57)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
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

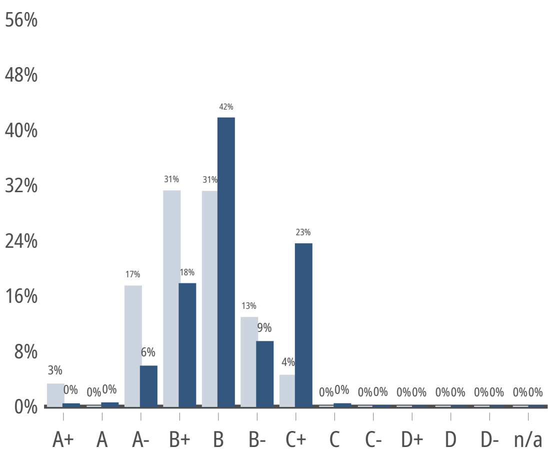
[3]Market capitalization free-float adjusted

Top 10 Components

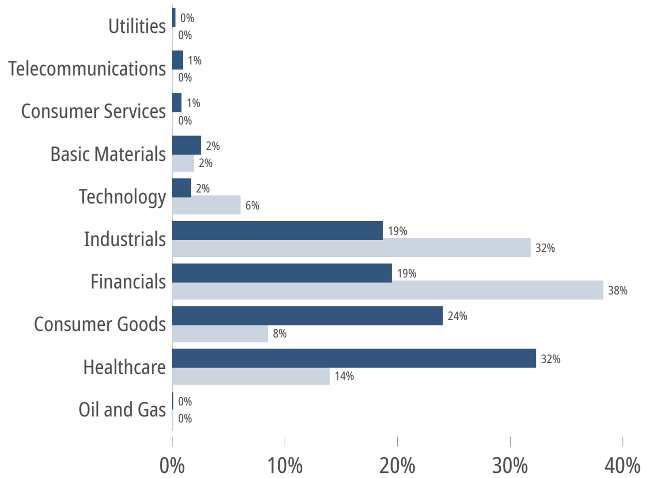
	Weight
NOVARTIS N	7.96%
LINDT PS	6.55%
SWISS RE N	6.37%
SWISS LIFE HOLDING...	6.25%
HOLCIM N	5.90%
ABB LTD N	5.76%
SCHINDLER PS	5.51%
KUEHNE+NAGEL INT N	4.69%
UBS GROUP N	4.30%
JULIUS BAER N	4.09%
Total	57.40%

Sustainability Characteristics and Sector Exposure

Constituent Weights per Rating (in %)



Index Sector Weights (in %)



SPI® ESG Momentum Premium Price   Swiss Performance Index SPI® Price

Index Information

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

Index Methodology

The SPI® ESG Momentum 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

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our contact form.

SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com