

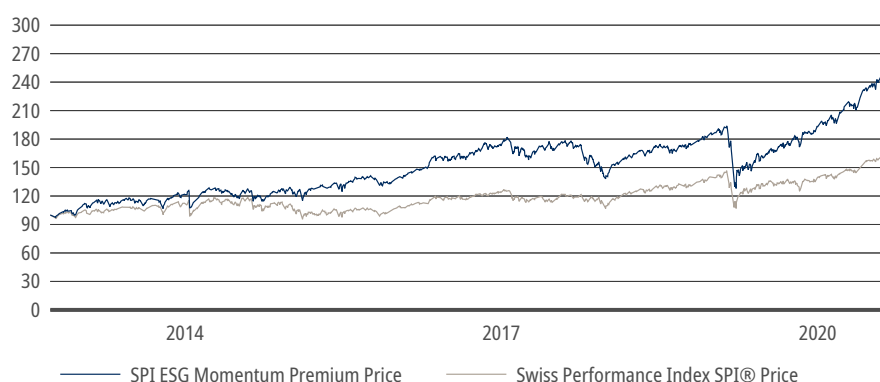


# SPI ESG Momentum Premium Price

## Index Description

The SPI ESG Momentum Premium Price 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 Price was standardised at 100 points.

## Index Performance



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

Year	SPI ESG Mo	SPI
2021	43.23%	25.98%
2020	4.40%	0.61%
2019	30.49%	26.51%
2018	-18.29%	-11.43%
2017	25.66%	16.37%
2016	6.92%	-4.67%
2015	5.99%	-0.25%
2014	14.00%	9.73%

## 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	27.06%	7.77%	42.00%	11.61%	11.26%	-
SPI	16.65%	8.68%	22.59%	10.78%	6.01%	3.23%
<b>Volatility</b>						
SPI ESG Mo	0.86%	0.71%	0.89%	0.66%	0.39%	-
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI ESG Mo <sup>2</sup>	0.47%	0.42%	7.29%	7.68%	6.83%	-

<sup>1</sup> Annualized values; <sup>2</sup> Used benchmark: Swiss Performance Index SPI® Price

## 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	194	128	-34.00%
SPI	02/19/2020	03/23/2020	731	533	-27.12%

## 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	14.83%	0.98%
2020	105.94%	2.87%
2019	84.37%	4.59%
2018	114.95%	3.05%
2017	97.11%	8.45%
2016	93.06%	3.06%
2015	64.99%	3.54%

All data retrieved as of 08/31/2021

## Index Characteristics

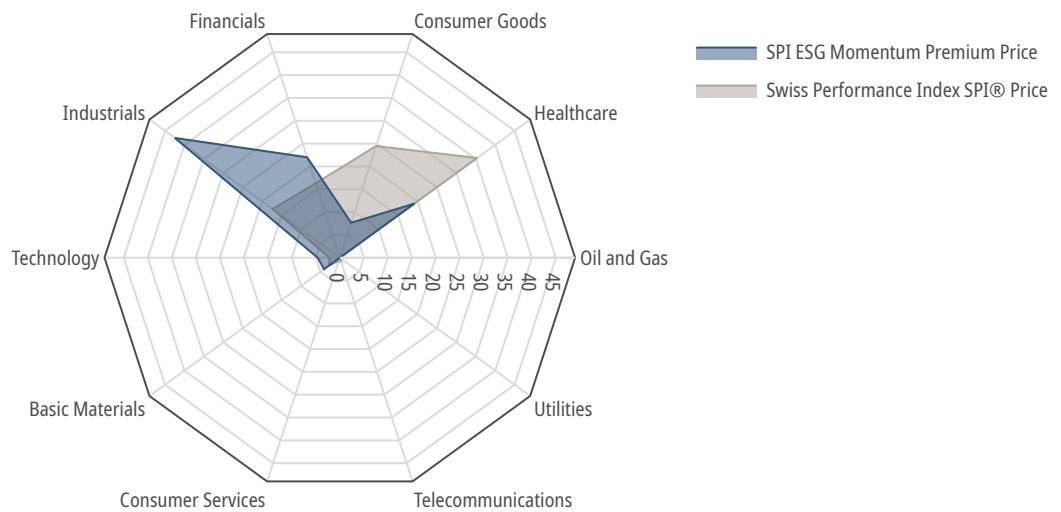
	SPI ESG Mo	SPI
Historical Data Since	07/01/2010	01/03/1996
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	10,638.91	1,786,951.98
Largest Mcap	832.23	333,446.94
Smallest Mcap	99.62	1.09
Average Mcap	354.63	8,197.03
Median Mcap	314.37	611.6

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

## Top 10 SPI ESG Momentum Premium Price 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>					
Price	SPIEMP	CH1100792238			No
Total Return	SPIEMC	CH1100792188			No
<b>SPI</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

## Index Methodology

The SPI ESG Momentum Premium Price 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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