

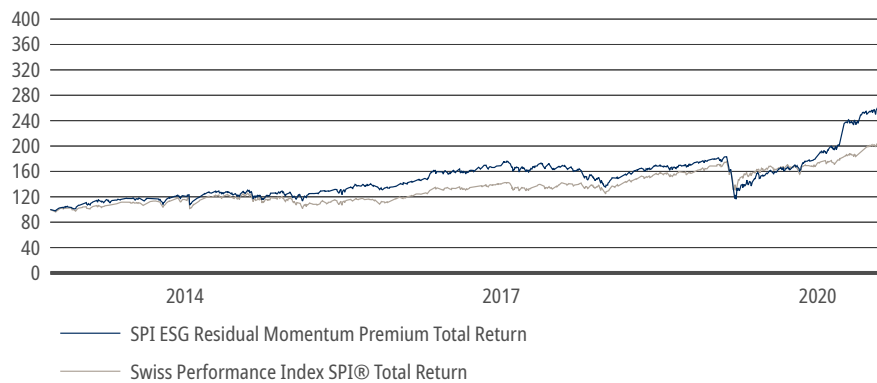


# SPI ESG Residual Momentum Premium Total Return

## Index Description

The SPI ESG Residual Momentum Premium Total Return identifies equity instruments of the Swiss ESG equity market following an instrument specific 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 as to measure the risk. On July 01, 2010 the SPI ESG Residual Momentum Premium Total Return was standardised at 100 points.

## Index Performance



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

Year	SPI ESG Re	SPI
2021	70.28%	30.89%
2020	2.88%	3.82%
2019	28.89%	30.40%
2018	-18.19%	-8.59%
2017	24.08%	19.98%
2016	7.07%	-1.41%
2015	5.04%	2.68%
2014	13.59%	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 Re	42.60%	5.17%	60.19%	16.62%	12.05%	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
<b>Volatility</b>						
SPI ESG Re	1.38%	0.73%	1.24%	0.73%	0.41%	-
SPI	0.61%	0.49%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI ESG Re <sup>2</sup>	1.11%	0.46%	14.74%	10.65%	8.04%	-

<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 Re	02/19/2020	03/23/2020	183	116	-36.54%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

## Dividend Yield & Turnover

	SPI ESG Re	SPI
<b>Div. Yield</b>		
2021	1.93%	2.58%
2020	3.77%	3.19%
2019	3.07%	3.10%
2018	2.30%	3.20%
2017	2.54%	3.09%
2016	2.82%	3.42%
2015	2.80%	2.93%

	SPI ESG Re	SPI
<b>Turnover</b>		
2021	10.27%	3.24%
2020	122.63%	5.72%
2019	99.88%	7.66%
2018	123.41%	6.19%
2017	120.51%	11.06%
2016	102.11%	6.36%
2015	85.70%	6.26%

All data retrieved as of 08/31/2021

## Index Characteristics

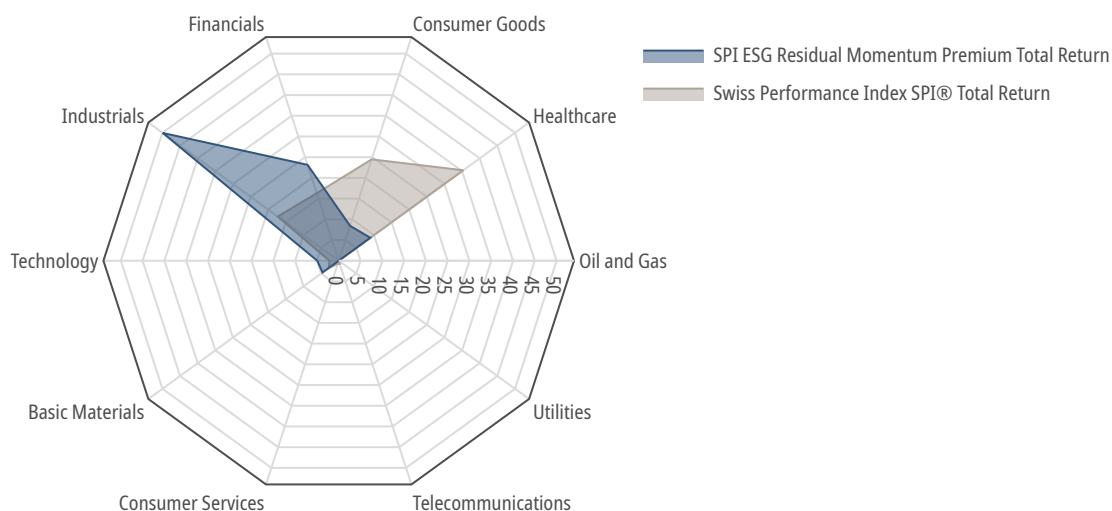
	SPI ESG Re	SPI
Historical Data Since	07/01/2010	-
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	10,435.12	1,786,951.98
Largest Mcap	845.41	333,446.94
Smallest Mcap	100.17	1.09
Average Mcap	347.84	8,197.03
Median Mcap	310.25	611.6

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

## Top 10 SPI ESG Residual Momentum Premium Total Return Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
KUEHNE+NAGEL INT N	845.41	8%
PARTNERS GROUP N	707.48	7%
SIKA N	680.17	7%
VAT GROUP N	612.45	6%
STRAUMANN N	555.25	5%
ABB LTD N	544.39	5%
LOGITECH N	513.32	5%
CLARIANT N	479.69	5%
UBS GROUP N	438.38	4%
HOLCIM N	393.87	4%
Total	5,770.42	55%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI ESG Re</b>					
Total Return	SPIERC	CH1100792170			No
Price	SPIERP	CH1100792246			No
<b>SPI</b>					
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The SPI ESG Residual 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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