

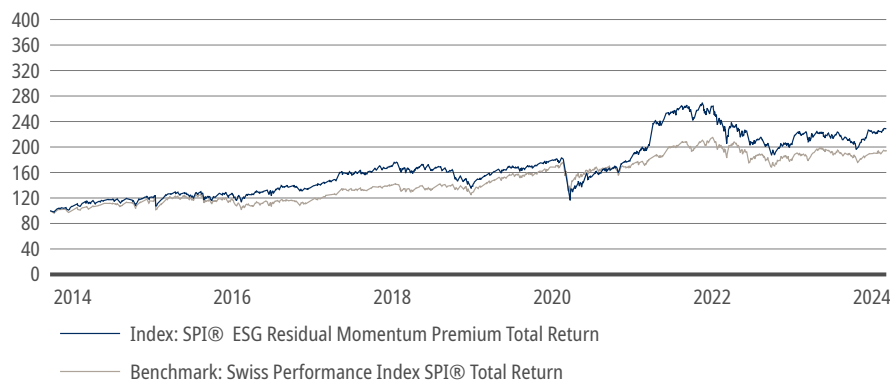


SPI® ESG Residual Momentum Premium Total Return

Index Description

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

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIERC	1.51%	7.32%	3.37%	5.69%	6.82%	-
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIERC	5.22%	9.13%	12.31%	18.23%	16.51%	-
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIERC	7.26%	7.60%	6.92%	9.77%	8.81%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIERC	02/19/2020	03/23/2020	183.17	116.24	-36.54%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	-26.33%

Annual Index Return

Year	SPIERC	SXGE
YTD	1.51%	1.97%
2023	10.89%	6.09%
2022	-22.83%	-16.48%
2021	43.34%	23.38%
2020	2.88%	3.82%
2019	29.07%	30.59%
2018	-18.14%	-8.57%
2017	24.01%	19.92%

Dividend Yield & Turnover

	SPIERC	SXGE
Div.Yield		
2024	0.00%	0.01%
2023	3.09%	3.05%
2022	2.53%	2.70%
2021	2.06%	2.65%
2020	3.77%	3.19%
2019	3.07%	3.10%
2018	2.30%	3.20%

Turnover

	SPIERC	SXGE
2024	0.00%	0.01%
2023	124.81%	6.53%
2022	132.72%	5.36%
2021	74.64%	4.07%
2020	122.63%	5.41%
2019	99.88%	7.09%
2018	123.41%	4.72%

Index Characteristics

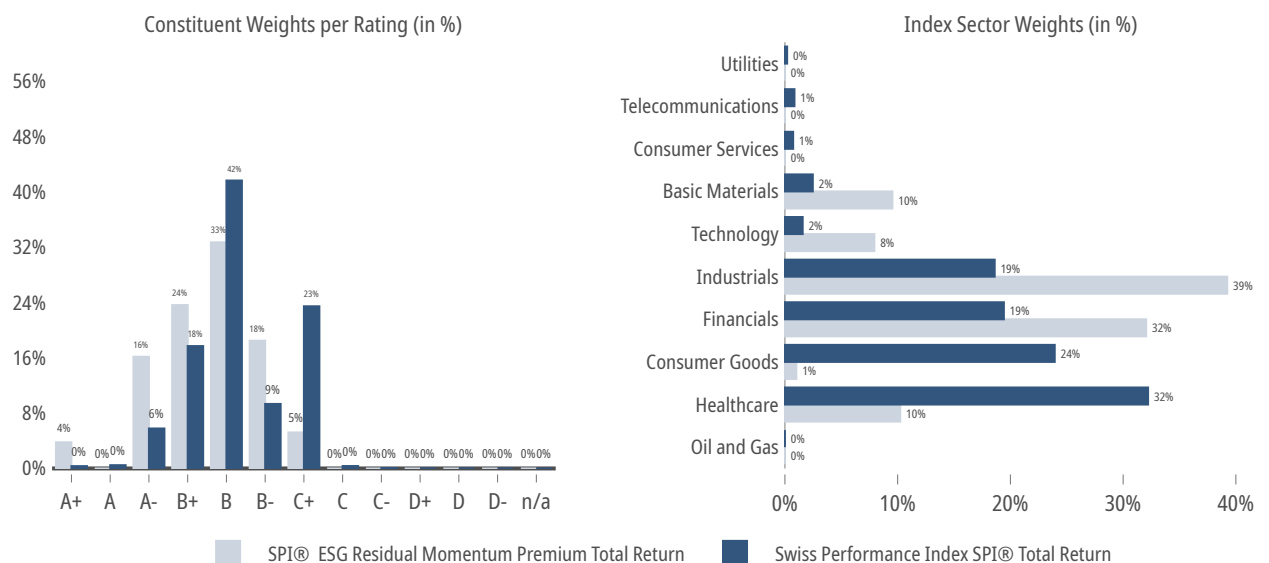
	SPIERC	SXGE
No of Components	30	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/29/2021	08/01/1987
ESG Rating	B (8.42)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	849.76	244,999.20
Smallest Mcap	100.10	0.49
Average Mcap	351.09	7,152.25
Median Mcap	335.57	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	8.07%
HOLCIM N	7.38%
SCHINDLER PS	7.05%
ABB LTD N	6.34%
JULIUS BAER N	4.90%
LOGITECH N	4.74%
GIVAUDAN N	4.71%
KUEHNE+NAGEL INT N	4.31%
SWISS PRIME SITE N	4.00%
UBS GROUP N	3.60%
Total	55.10%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIERC					
Total Return	SPIERC	CH1100792170	.SPIERC		No
Price	SPIERP	CH1100792246	.SPIERP		No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI® ESG Residual 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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