

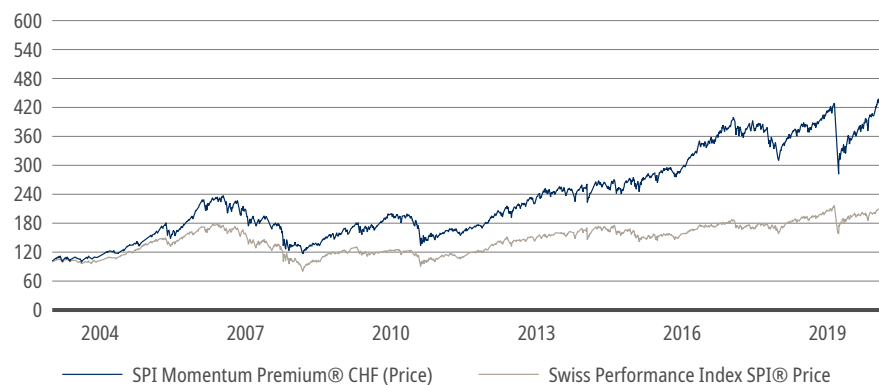


# SPI Momentum Premium® CHF (Price)

## Index Description

The SPI Momentum Premium® CHF (Price) identifies equity instruments of the Swiss 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%. On December 31, 2003 the SPI Momentum Premium® CHF (Price) was standardised at 100 points. As of today the index represents more than 6% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price covers 99% of that market.

## Index Performance



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

Year	SPI Moment	SPI
2021	43.28%	19.40%
2020	2.70%	0.61%
2019	28.95%	26.51%
2018	-16.43%	-11.44%
2017	29.66%	16.37%
2016	6.94%	-4.67%
2015	8.34%	-0.25%
2014	8.22%	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 Moment	9.41%	9.41%	44.32%	7.82%	9.35%	6.91%
SPI	4.53%	4.53%	22.55%	7.98%	4.89%	2.59%
<b>Volatility</b>						
SPI Moment	0.96%	0.96%	1.06%	0.65%	0.38%	0.29%
SPI	0.68%	0.68%	0.92%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI Moment <sup>2</sup>	0.58%	0.58%	8.23%	7.26%	6.52%	7.33%

<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>15 Years back</b>					
SPI Moment	07/16/2007	03/09/2009	237	117	-50.71%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

## Dividend Yield & Turnover

	SPI Moment	SPI
<b>Div. Yield</b>		
2021	0.21%	1.12%
2020	3.13%	3.19%
2019	2.97%	3.10%
2018	2.40%	3.20%
2017	2.34%	3.09%
2016	2.58%	3.42%
2015	2.94%	2.93%

	SPI Moment	SPI
<b>Turnover</b>		
2021	30.91%	0.08%
2020	115.99%	2.87%
2019	87.82%	4.59%
2018	119.13%	3.05%
2017	103.69%	8.45%
2016	132.31%	3.36%
2015	-	3.54%

## Index Characteristics

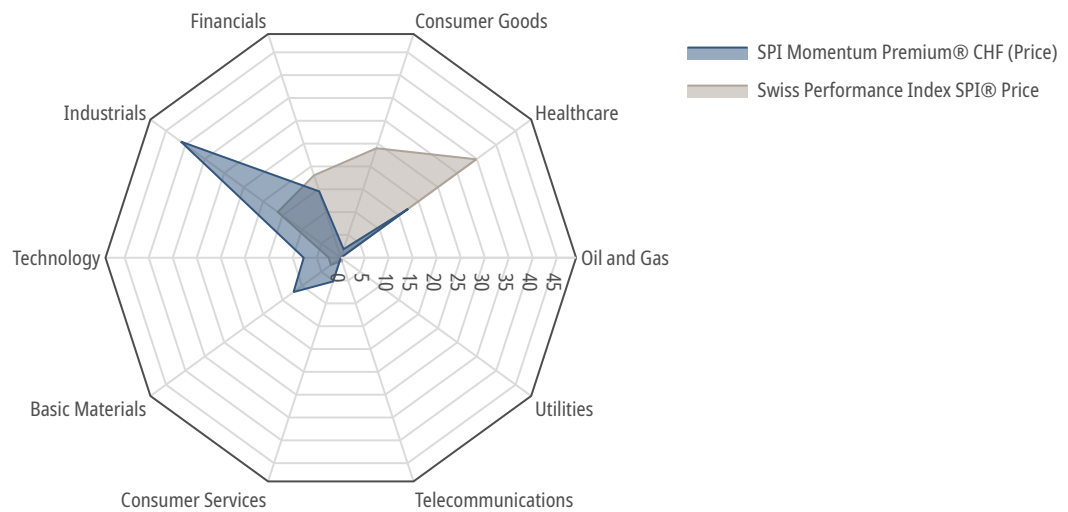
	SPI Moment	SPI
Historical Data Since	12/31/2003	01/03/1996
Launch Date	12/31/2003	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	214
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	107,897.21	1,501,510.82
Largest Mcap	7,493.06	273,695.0
Smallest Mcap	1,636.62	1.22
Average Mcap	3,596.57	7,016.41
Median Mcap	3,116.55	557.47

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

## Top 10 SPI Momentum Premium® CHF (Price) Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
KUEHNE+NAGEL INT N	7,493.06	7%
GEBERIT N	7,328.07	7%
LOGITECH N	6,040.85	6%
PARTNERS GROUP N	5,987.82	6%
SONOVA N	5,740.35	5%
VAT GROUP N	5,600.72	5%
SIKA N	5,538.17	5%
GIVAUDAN N	5,525.01	5%
LONZA N	5,430.99	5%
ABB LTD N	4,499.12	4%
Total	59,184.15	55%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI Moment</b>					
Price	SPIMP	CH0329197146	.SPIMP	SPIMP INDEX	No
Total Return	SPIMPC	CH0329197302	.SPIMPC	SPIMPC INDEX	No
<b>SPI</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

## Index Methodology

The SPI Momentum Premium® CHF (Price) is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the [Rulebook](#).

## Licensing

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