

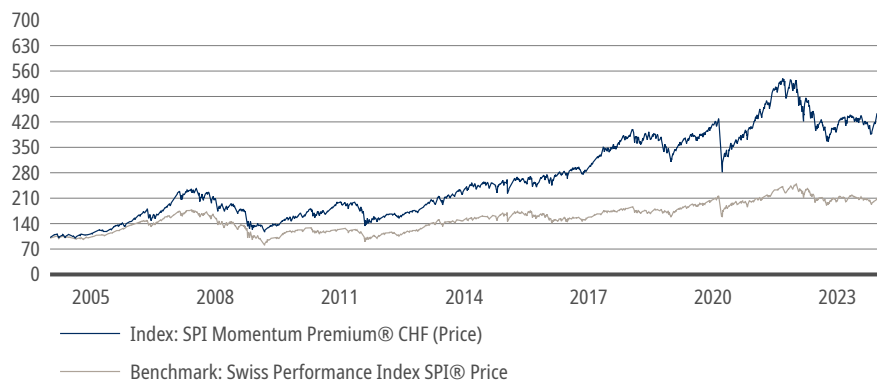


SPI Momentum Premium® CHF (Price)

Index Description

The SPI Momentum Premium® CHF (PR) (SPIMP) 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 (PR) was standardised at 100 points. As of today the index represents more than 0% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price (SPIX) covers 99% of that market.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIMP	3.43%	8.80%	5.60%	1.52%	5.37%	9.03%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
Volatility						
SPIMP	1.61%	5.56%	11.94%	15.56%	14.52%	13.36%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
Tracking Err.						
SPIMP	3.63%	3.71%	5.35%	5.79%	6.44%	6.77%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPIMP	02/19/2020	03/23/2020	428.99	281.62	−34.35%
SPIX	04/15/2010	08/10/2011	442.12	303.70	−31.31%

Annual Index Return

Year	SPIMP	SPIX
YTD	3.43%	1.96%
2023	10.96%	2.95%
2022	−25.35%	−18.68%
2021	26.47%	20.19%
2020	2.70%	0.61%
2019	29.13%	26.67%
2018	−16.39%	−11.41%
2017	29.57%	16.32%

Dividend Yield & Turnover

	SPIMP	SPIX
Div.Yield		
2024	0.00%	0.01%
2023	3.00%	3.05%
2022	2.44%	2.70%
2021	1.87%	2.65%
2020	3.13%	3.19%
2019	2.97%	3.10%
2018	2.40%	3.20%

Turnover

	SPIMP	SPIX
2024	0.00%	0.00%
2023	97.41%	3.84%
2022	114.65%	2.98%
2021	91.73%	1.75%
2020	115.99%	2.69%
2019	83.46%	4.52%
2018	114.13%	1.97%

Index Characteristics

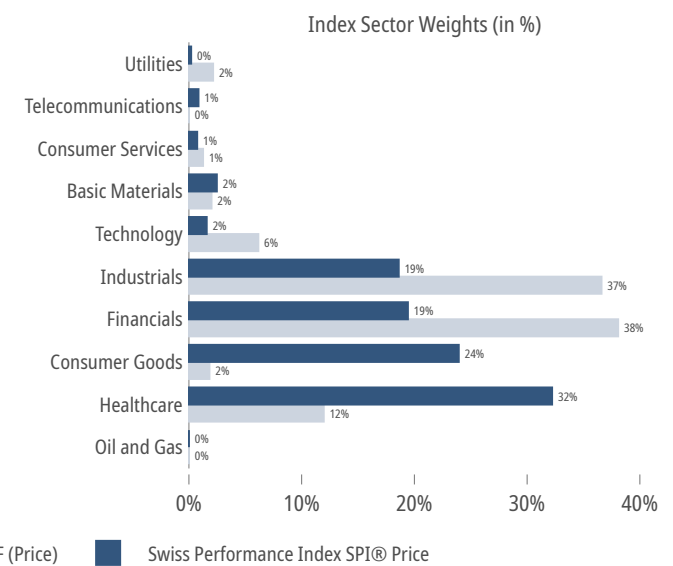
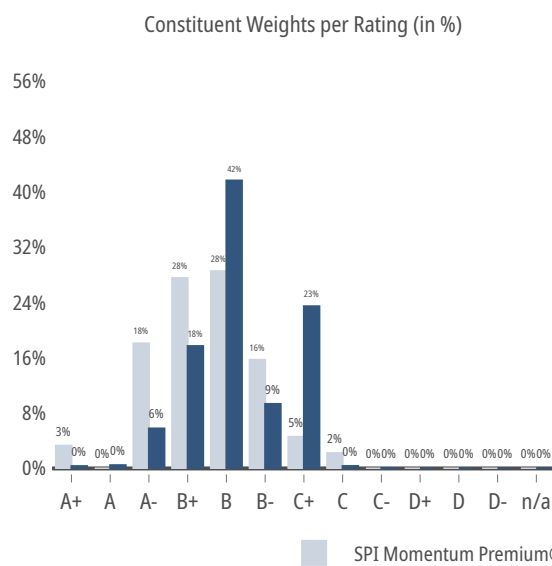
	SPIMP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.45)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	849.76	244,999.20
Smallest Mcap	133.72	0.49
Average Mcap	355.70	7,152.25
Median Mcap	284.36	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	7.96%
SWISS RE N	6.53%
SWISS LIFE HOLDING...	6.42%
HOLCIM N	6.08%
SCHINDLER PS	5.85%
ABB LTD N	5.63%
KUEHNE+NAGEL INT N	5.01%
UBS GROUP N	4.40%
JULIUS BAER N	4.23%
VAT GROUP N	3.61%
Total	55.72%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIMP					
Price	SPIMP	CH0329197146	.SPIMP	SPIMP	No
Total Return	SPIMPC	CH0329197302	.SPIMPC	SPIMPC	No
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	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](#).

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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