

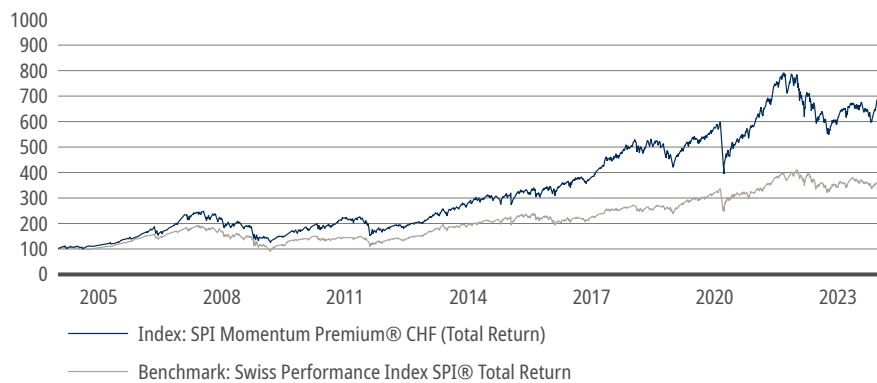


SPI Momentum Premium® CHF (Total Return)

Index Description

The SPI Momentum Premium® CHF (TR) (SPIMPC) 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 (TR) 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® Total Return (SXGE) covers 99% of that market.

Index Performance



Annual Index Return

Year	SPIMPC	SXGE
YTD	3.43%	1.97%
2023	14.29%	6.09%
2022	-23.53%	-16.48%
2021	28.83%	23.38%
2020	5.92%	3.82%
2019	32.96%	30.59%
2018	-14.38%	-8.57%
2017	32.60%	19.92%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIMPC	3.43%	8.80%	8.76%	3.99%	8.10%	11.74%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SPIMPC	1.60%	5.56%	11.71%	15.49%	14.61%	13.35%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SPIMPC	3.64%	3.72%	5.26%	5.71%	6.56%	6.72%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPIMPC	02/19/2020	03/23/2020	598.98	394.30	-34.17%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Dividend Yield & Turnover

	SPIMPC	SXGE
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

	SPIMPC	SXGE
2024	0.00%	0.01%
2023	100.17%	6.53%
2022	116.95%	5.36%
2021	93.34%	4.07%
2020	118.86%	5.41%
2019	86.25%	7.09%
2018	116.37%	4.72%

Index Characteristics

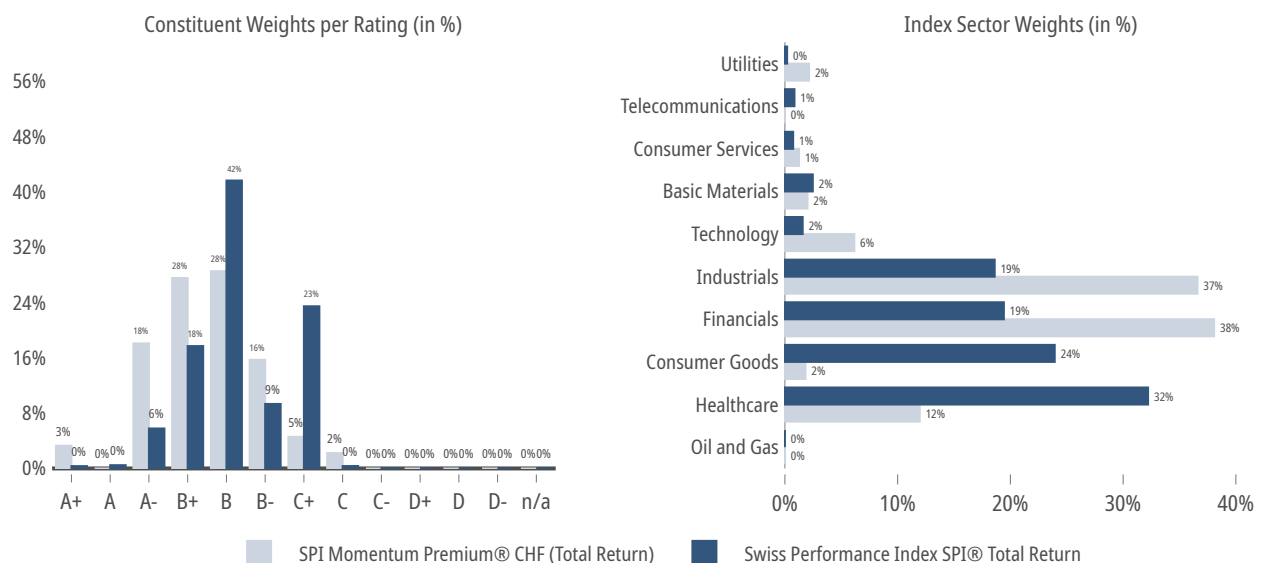
	SPIMPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.45)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	849.76	244,999.20
Smallest Mcap	133.72	0.49
Average Mcap	355.70	7,152.25
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
SPIMPC					
Total Return	SPIMPC	CH0329197302	.SPIMPC	SPIMPC	No
Price	SPIMP	CH0329197146	.SPIMP	SPIMP	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Momentum Premium® CHF (Total Return) 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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