

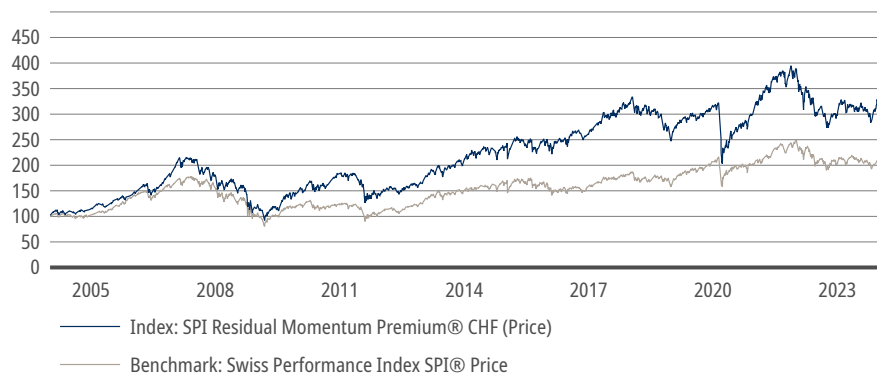


# SPI Residual Momentum Premium® CHF (Price)

## Index Description

The SPI Residual Momentum Premium® CHF (PR) (SPIRP) identifies equity instruments of the Swiss 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%. On December 31, 2003 the SPI Residual 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



## Annual Index Return

Year	SPIRP	SPIX
YTD	2.13%	1.96%
2023	10.28%	2.95%
2022	-23.36%	-18.68%
2021	24.88%	20.19%
2020	-1.17%	0.61%
2019	23.77%	26.67%
2018	-20.75%	-11.41%
2017	22.78%	16.32%

## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIRP	2.13%	8.17%	3.26%	0.75%	2.74%	8.22%
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPIRP	4.52%	8.46%	13.20%	14.90%	14.98%	13.88%
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPIRP	6.55%	6.87%	7.34%	6.03%	7.23%	7.05%

<sup>1</sup>Annualized values for figures > 1Yr; <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>					
SPIRP	01/19/2018	03/23/2020	333.97	203.03	-39.21%
SPIX	04/15/2010	08/10/2011	442.12	303.70	-31.31%

## Dividend Yield & Turnover

	SPIRP	SPIX
<b>Div.Yield</b>		
2024	0.00%	0.01%
2023	3.03%	3.05%
2022	2.52%	2.70%
2021	2.08%	2.65%
2020	3.77%	3.19%
2019	3.06%	3.10%
2018	2.48%	3.20%

## Turnover

	SPIRP	SPIX
2024	0.00%	0.00%
2023	112.19%	3.84%
2022	126.76%	2.98%
2021	87.03%	1.75%
2020	112.22%	2.69%
2019	107.88%	4.52%
2018	129.14%	1.97%

## Index Characteristics

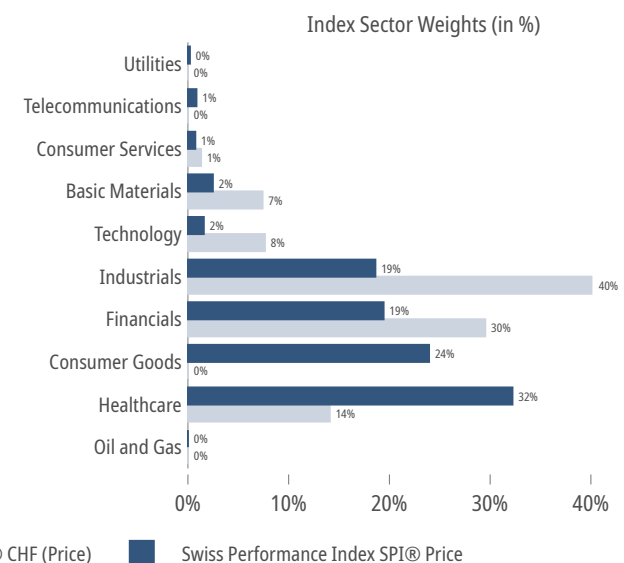
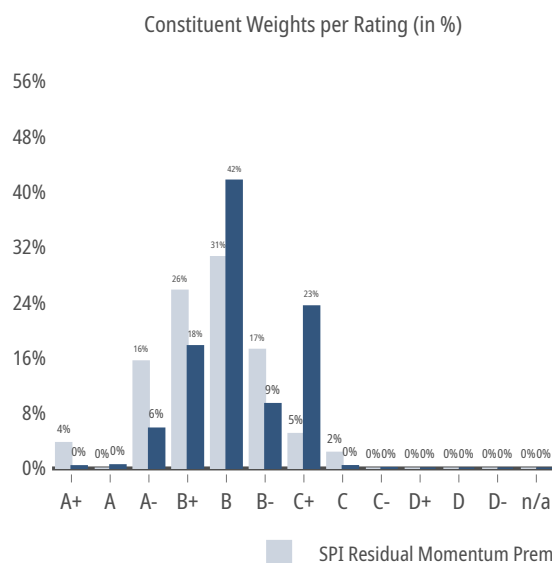
	SPIRP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.37)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	849.76	244,999.20
Smallest Mcap	117.14	0.49
Average Mcap	354.99	7,152.25
Median Mcap	327.98	537.96

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

## Top 10 Components

	Weight
NOVARTIS N	7.98%
HOLCIM N	7.06%
SCHINDLER PS	6.68%
ABB LTD N	6.10%
JULIUS BAER N	4.69%
LOGITECH N	4.55%
GIVAUDAN N	4.42%
KUEHNE+NAGEL INT N	4.07%
STRAUMANN N	4.07%
SWISS PRIME SITE N	3.79%
Total	53.41%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIRP</b>					
Price	SPIRP	CH0329197153	.SPIRP	SPIRP	No
Total Return	SPIRPC	CH0329197310	.SPIRPC	SPIRPC	No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI Residual 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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