

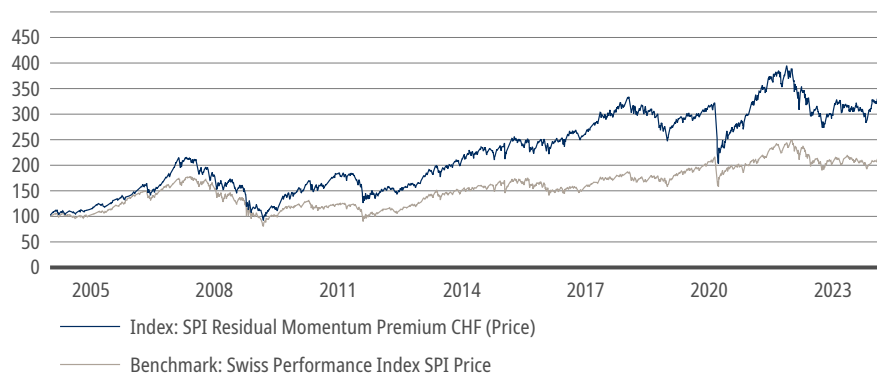


SPI Residual Momentum Premium CHF (Price)

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 PR (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

Year	SPIRP	SPIX
YTD	4.91%	4.77%
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 Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIRP	4.91%	5.46%	11.12%	-0.21%	2.93%	8.36%
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SPIRP	4.60%	4.60%	13.27%	14.62%	14.98%	13.89%
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SPIRP	4.64%	4.64%	7.05%	6.03%	7.22%	6.99%

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					
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
Div.Yield		
2024	1.61%	1.72%
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%

	SPIRP	SPIX
Turnover		
2024	21.22%	0.66%
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

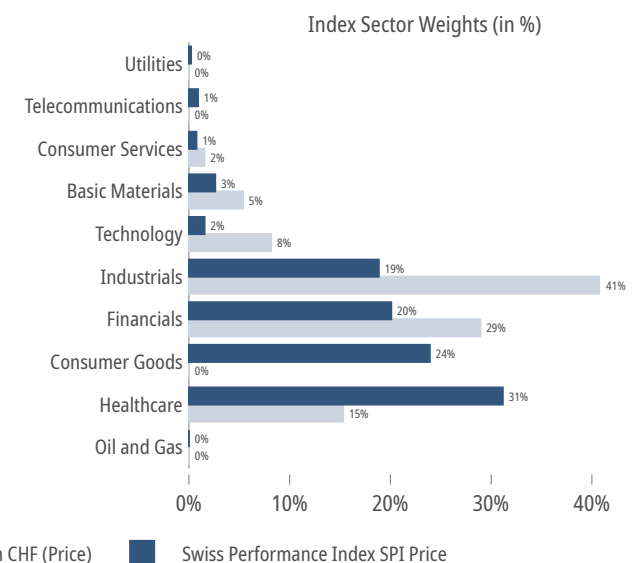
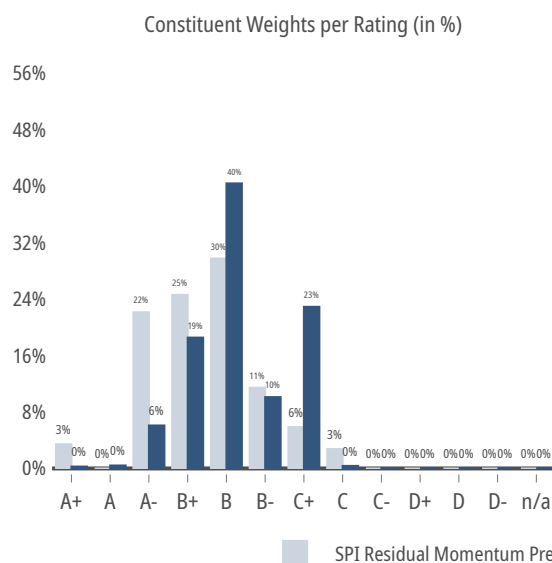
	SPIRP	SPIX
No of Components	30	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B+ (8.51)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	796.26	255,652.50
Smallest Mcap	74.92	0.44
Average Mcap	339.46	7,369.27
Median Mcap	340.12	604.90

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	7.82%
HOLCIM N	7.12%
SCHINDLER PS	6.07%
ABB LTD N	5.84%
GIVAUDAN N	5.37%
LOGITECH N	4.71%
UBS GROUP N	4.31%
SWISS PRIME SITE N	4.29%
SWISS RE N	3.69%
STRAUMANN N	3.67%
Total	52.89%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIRP					
Price	SPIRP	CH0329197153	.SPIRP	SPIRP	No
Total Return	SPIRPC	CH0329197310	.SPIRPC	SPIRPC	No
SPIX					
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

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

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