

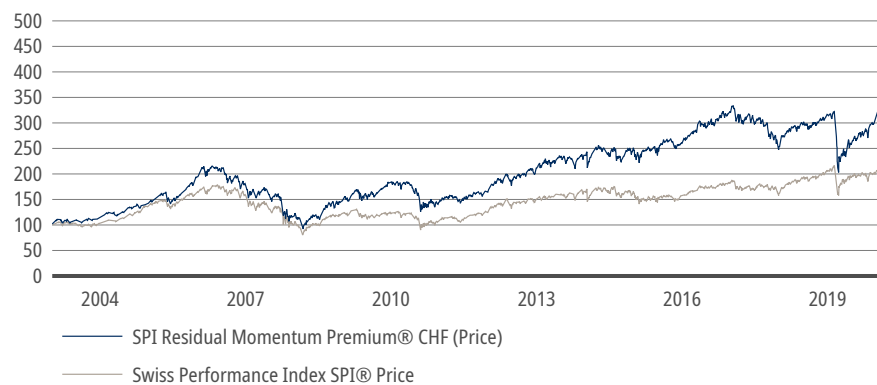


SPI Residual Momentum Premium® CHF (Price)

Index Description

The SPI Residual Momentum Premium® CHF (Price) 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 (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 Return¹

Year	SPI Residu	SPI
2021	55.68%	19.40%
2020	-1.17%	0.61%
2019	23.63%	26.51%
2018	-20.80%	-11.44%
2017	22.85%	16.37%
2016	4.00%	-4.67%
2015	6.00%	-0.25%
2014	12.03%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Residu	11.70%	11.70%	51.49%	4.30%	6.42%	5.29%
SPI	4.53%	4.53%	22.55%	7.98%	4.89%	2.59%
Volatility						
SPI Residu	0.99%	0.99%	1.11%	0.67%	0.38%	0.29%
SPI	0.68%	0.68%	0.92%	0.58%	0.36%	0.28%
Tracking Err.						
SPI Residu ²	0.63%	0.63%	9.27%	7.62%	6.71%	6.96%

¹ Annualized values; ² Used benchmark: Swiss Performance Index SPI® Price

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI Residu	04/26/2007	03/09/2009	215	92	-57.19%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

Dividend Yield & Turnover

	SPI Residu	SPI
Div. Yield		
2021	0.35%	1.12%
2020	3.77%	3.19%
2019	3.06%	3.10%
2018	2.48%	3.20%
2017	2.41%	3.09%
2016	2.69%	3.42%
2015	2.77%	2.93%

	SPI Residu	SPI
Turnover		
2021	21.35%	0.08%
2020	112.22%	2.87%
2019	113.15%	4.59%
2018	129.14%	3.05%
2017	127.52%	8.45%
2016	114.56%	3.36%
2015	-	3.54%

Index Characteristics

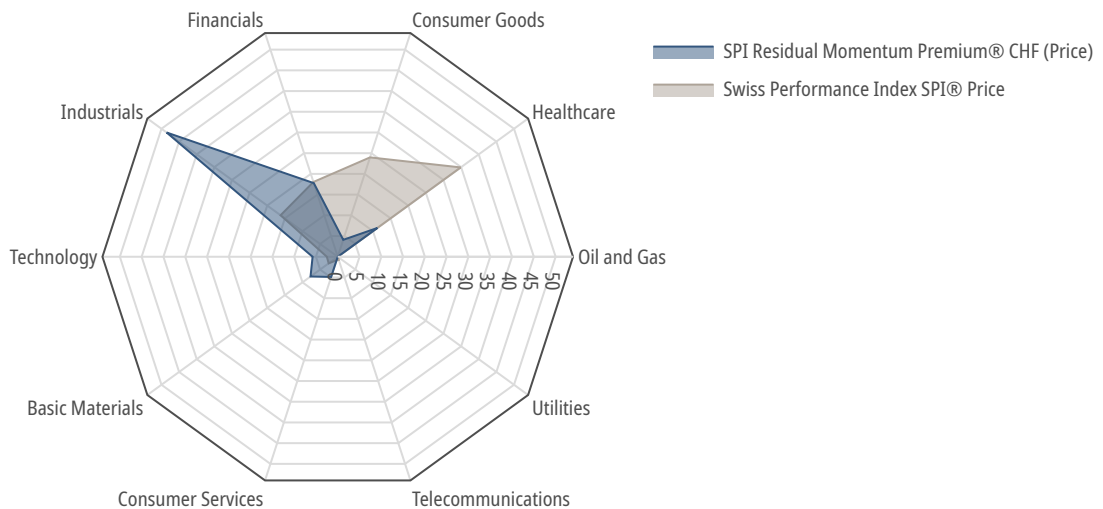
	SPI Residu	SPI
Historical Data Since	12/31/2003	01/03/1996
Launch Date	12/31/2003	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	214
Mcap (Mio CHF)³		
Index Mcap	110,010.58	1,501,510.82
Largest Mcap	8,508.3	273,695.0
Smallest Mcap	1,594.2	1.22
Average Mcap	3,667.02	7,016.41
Median Mcap	3,305.69	557.47

³ Market capitalization free-float adjusted

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

	Mcap (Mio CHF) ³	Weight
KUEHNE+NAGEL INT N	8,508.30	8%
GEBERT N	8,079.61	7%
LOGITECH N	6,343.85	6%
PARTNERS GROUP N	5,942.88	5%
SIKA N	5,564.27	5%
UBS GROUP N	5,175.17	5%
VAT GROUP N	5,087.71	5%
LONZA N	5,026.33	5%
ABB LTD N	5,003.08	5%
CLARIANT N	4,427.58	4%
Total	59,158.78	54%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI Residu					
Price	SPIRP	CH0329197153	.SPIRP	SPIRP INDEX	No
Total Return	SPIRPC	CH0329197310	.SPIRPC	SPIRPC INDEX	No
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	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 an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#): www.six-group.com/exchanges/disclaimer_en.html

SIX
Pfungstweidstrasse 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