

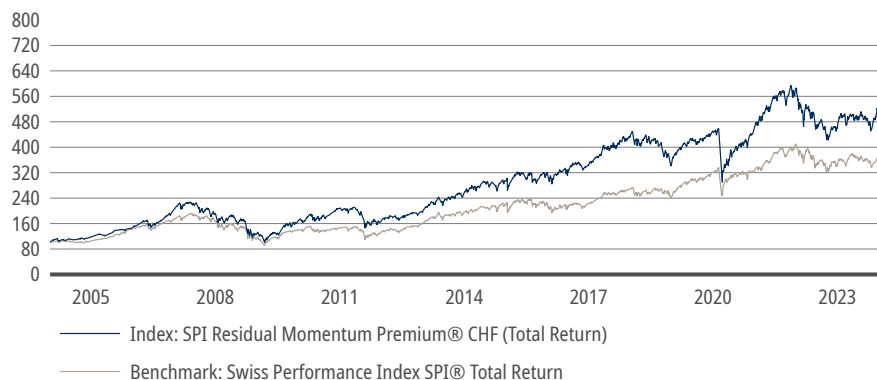


# SPI Residual Momentum Premium® CHF (Total Return)

## Index Description

The SPI Residual Momentum Premium® CHF (TR) (SPIRPC) 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 (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	SPIRPC	SXGE
YTD	2.13%	1.97%
2023	13.63%	6.09%
2022	-21.42%	-16.48%
2021	27.47%	23.38%
2020	2.56%	3.82%
2019	27.56%	30.59%
2018	-18.78%	-8.57%
2017	25.74%	19.92%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIRPC	2.13%	8.17%	6.38%	3.31%	5.57%	11.01%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
<b>Volatility</b>						
SPIRPC	4.53%	8.47%	12.83%	14.82%	15.06%	13.92%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
<b>Tracking Err.</b>						
SPIRPC	6.56%	6.89%	7.36%	6.08%	7.38%	7.03%

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

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SPIRPC	02/19/2020	03/23/2020	458.14	289.61	-36.79%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

## Dividend Yield & Turnover

	SPIRPC	SXGE
<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

	SPIRPC	SXGE
2024	0.00%	0.01%
2023	115.03%	6.53%
2022	128.95%	5.36%
2021	88.87%	4.07%
2020	115.65%	5.41%
2019	110.75%	7.09%
2018	131.45%	4.72%

## Index Characteristics

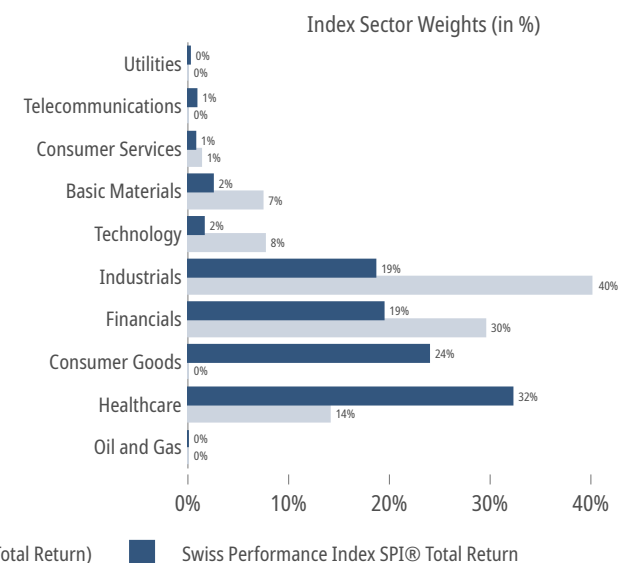
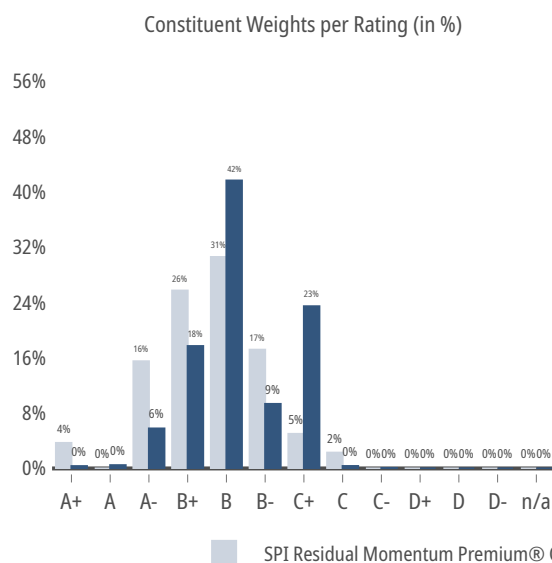
	SPIRPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.37)	B (7.74)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
<b>Mcap Mio CHF</b>		
Largest Mcap	849.76	244,999.20
Smallest Mcap	117.14	0.49
Average Mcap	354.99	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>SPIRPC</b>					
Total Return	SPIRPC	CH0329197310	.SPIRPC	SPIRPC	No
Price	SPIRP	CH0329197153	.SPIRP	SPIRP	No
<b>SXGE</b>					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The SPI Residual 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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