

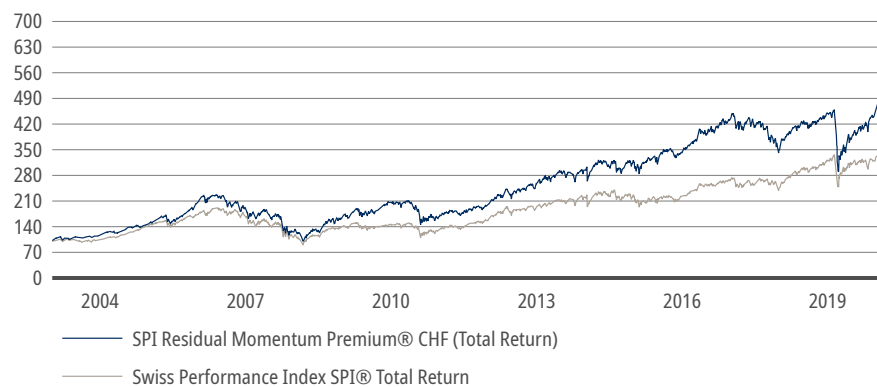


SPI Residual Momentum Premium® CHF (Total Return)

Index Description

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

Index Performance



Annual Index Return¹

Year	SPI Residu	SPI
2021	57.90%	24.82%
2020	2.56%	3.82%
2019	27.39%	30.40%
2018	-18.83%	-8.59%
2017	25.82%	19.98%
2016	6.80%	-1.41%
2015	8.94%	2.68%
2014	14.45%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Residu	12.10%	12.10%	56.57%	7.45%	9.39%	7.82%
SPI	5.70%	5.70%	26.22%	11.39%	8.17%	5.66%
Volatility						
SPI Residu	0.99%	0.99%	1.11%	0.68%	0.38%	0.29%
SPI	0.69%	0.69%	0.93%	0.59%	0.36%	0.28%
Tracking Err.						
SPI Residu ²	0.64%	0.64%	9.22%	7.60%	6.69%	6.94%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI Residu	05/23/2007	03/09/2009	227	100	-55.95%
SPI	06/01/2007	03/09/2009	7,747	3,622	-53.25%

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	21.58%	1.05%
2020	115.65%	5.72%
2019	112.94%	7.66%
2018	131.45%	6.19%
2017	129.76%	11.06%
2016	114.61%	6.36%
2015	-	6.26%

Index Characteristics

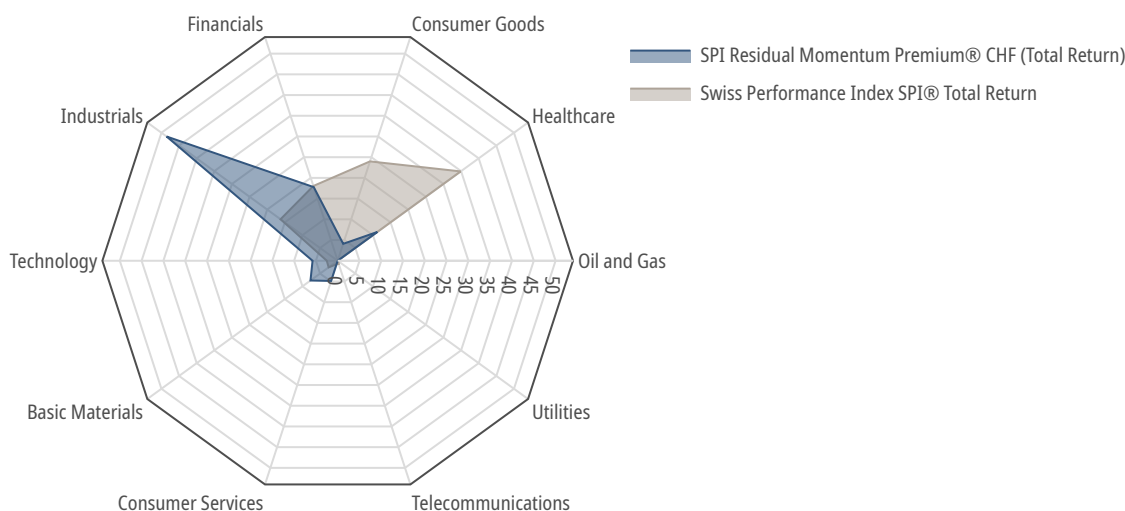
	SPI Residu	SPI
Historical Data Since	12/31/2003	-
Launch Date	12/31/2003	06/01/1987
Calculation Interval	3 minutes	3 minutes
No of Components	30	214
Mcap (Mio CHF)³		
Index Mcap	110,010.58	1,501,510.82
Largest Mcap	8,508.3	273,695.0
Smallest Mcap	1,594.2	1.22
Average Mcap	3,667.02	7,016.41
Median Mcap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

³ Market capitalization free-float adjusted

Top 10 SPI Residual Momentum Premium® CHF (Total Return) Components

	Mcap (Mio CHF) ³	Weight
KUEHNE+NAGEL INT N	8,508.30	8%
GEBERIT 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					
Total Return	SPIRPC	CH0329197310	.SPIRPC	SPIRPC INDEX	No
Price	SPIRP	CH0329197153	.SPIRP	SPIRP INDEX	No
SPI					
Total Return	SXGE	CH0009987501	.SSH1	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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