

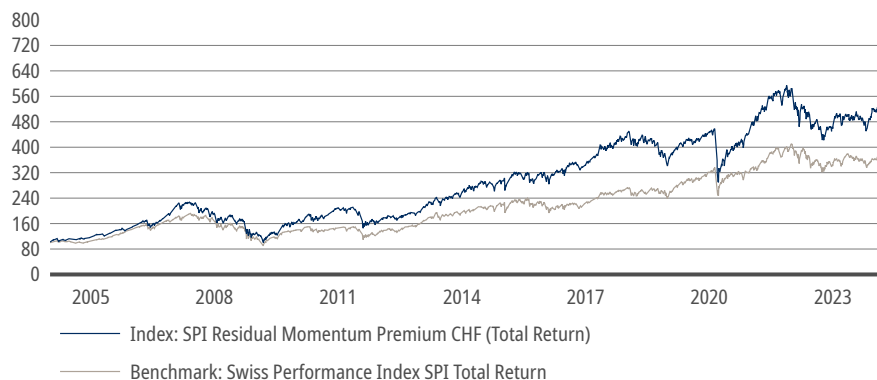


# SPI Residual Momentum Premium CHF (Total Return)

## 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 TR (SXGE) covers 99% of that market.

## Index Performance



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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIRPC	5.88%	6.44%	14.86%	2.57%	5.89%	11.19%
SXGE	5.98%	6.67%	8.94%	3.23%	7.12%	9.24%
<b>Volatility</b>						
SPIRPC	6.11%	6.11%	13.13%	14.57%	15.08%	13.94%
SXGE	6.09%	6.09%	10.03%	12.72%	12.07%	11.80%
<b>Tracking Err.</b>						
SPIRPC	4.70%	4.70%	6.93%	6.08%	7.38%	6.96%

<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%

## Annual Index Return

Year	SPIRPC	SXGE
YTD	5.88%	5.98%
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%

## Dividend Yield & Turnover

	SPIRPC	SXGE
<b>Div.Yield</b>		
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%

## Turnover

2024	22.68%	2.10%
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

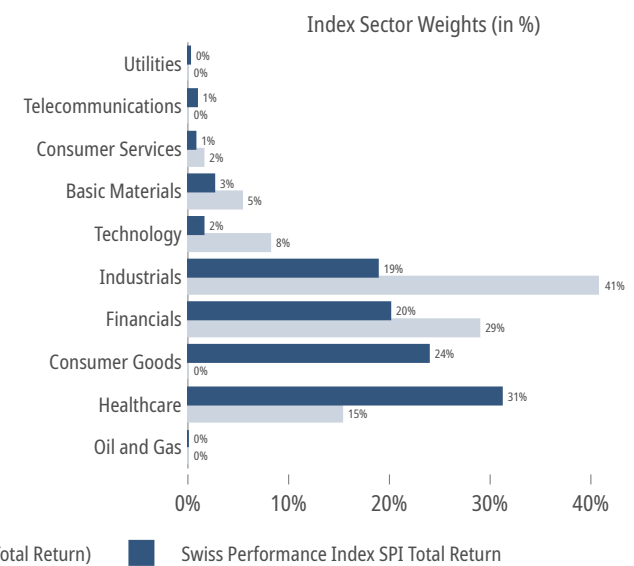
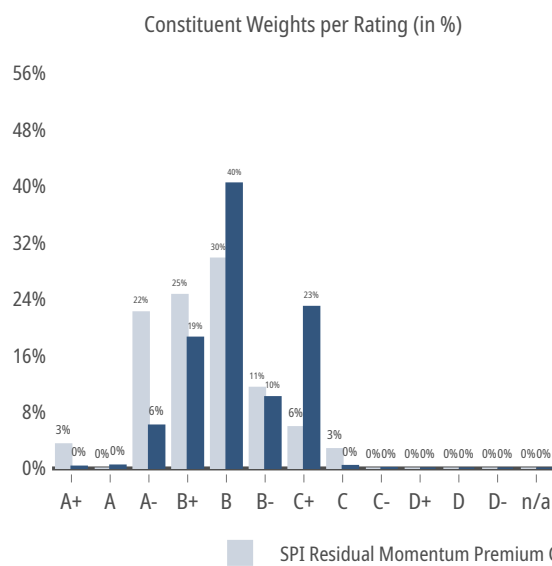
	SPIRPC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B+ (8.51)	B (7.76)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
<b>Mcap Mio CHF</b>		
Largest Mcap	796.26	255,652.50
Smallest Mcap	74.92	0.44
Average Mcap	339.46	7,369.27
Median Mcap	340.12	604.90

<sup>3</sup>Market 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
<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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