

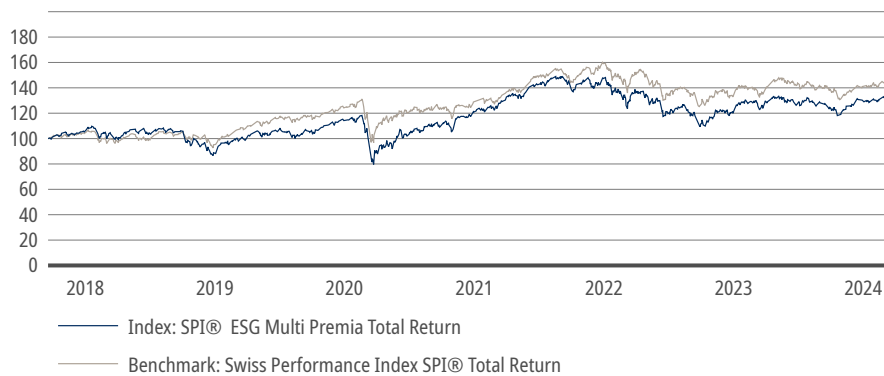


# SPI® ESG Multi Premia Total Return

## Index Description

The SPI® ESG Multi Premia TR (SPIEMTC) follows a smart beta strategy to outperform the Swiss equity market based on statistical patterns. Seven single-premium indices are calculated on the basis of the SPI ESG. The components of the SPI ESG Multi Premia index are the superset of all SPI ESG Single Premium indices and weighted by equal contribution to risk. As risk measure the tracking error against SPI ESG is used. On July 01, 2010 the SPI® ESG Multi Premia TR (SPIEMTC) was standardised at 100 points.

## Index Performance



## Annual Index Return

| Year | SPIEMTC | SXGE    |
|------|---------|---------|
| YTD  | 1.22%   | 1.97%   |
| 2023 | 8.65%   | 6.09%   |
| 2022 | -18.59% | -16.48% |
| 2021 | 21.93%  | 23.38%  |
| 2020 | 5.81%   | 3.82%   |
| 2019 | 28.54%  | 30.59%  |

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

|                      | YTD   | 3 Mths | 1 Yr  | 3 Yrs  | 7 Yrs  | 15 Yrs |
|----------------------|-------|--------|-------|--------|--------|--------|
| <b>Return</b>        |       |        |       |        |        |        |
| SPIEMTC              | 1.22% | 4.39%  | 2.70% | 2.54%  | -      | -      |
| SXGE                 | 1.97% | 4.80%  | 3.86% | 4.18%  | 6.81%  | 9.27%  |
| <b>Volatility</b>    |       |        |       |        |        |        |
| SPIEMTC              | 2.58% | 4.38%  | 9.52% | 13.47% | -      | -      |
| SXGE                 | 2.04% | 3.10%  | 9.44% | 13.09% | 12.03% | 11.83% |
| <b>Tracking Err.</b> |       |        |       |        |        |        |
| SPIEMTC              | 4.62% | 3.49%  | 4.08% | 4.00%  | -      | -      |

<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>5 Years back</b> |            |            |            |           |          |
| SPIEMTC             | 02/19/2020 | 03/23/2020 | 118.85     | 80.02     | -32.67%  |
| SXGE                | 02/19/2020 | 03/23/2020 | 13,561.17  | 9,990.66  | -26.33%  |

## Dividend Yield & Turnover

|                  | SPIEMTC | SXGE  |
|------------------|---------|-------|
| <b>Div.Yield</b> |         |       |
| 2024             | 0.04%   | 0.01% |
| 2023             | 3.14%   | 3.05% |
| 2022             | 2.82%   | 2.70% |
| 2021             | 2.31%   | 2.65% |
| 2020             | 3.39%   | 3.19% |
| 2019             | 2.99%   | 3.10% |

## Turnover

|      | SPIEMTC | SXGE  |
|------|---------|-------|
| 2024 | 0.04%   | 0.01% |
| 2023 | 37.45%  | 6.53% |
| 2022 | 45.11%  | 5.36% |
| 2021 | 29.94%  | 4.07% |
| 2020 | 50.70%  | 5.41% |
| 2019 | 42.94%  | 7.09% |

## Index Characteristics

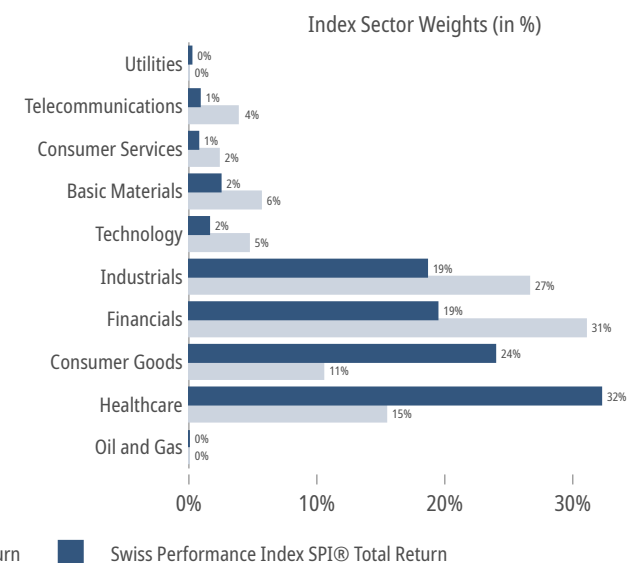
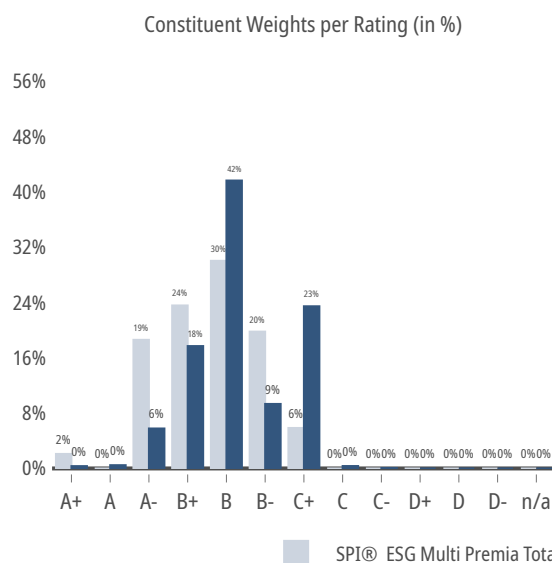
|                       | SPIEMTC    | SXGE       |
|-----------------------|------------|------------|
| No of Components      | 59         | 212        |
| Historical Data Since | 07/01/2010 | 01/01/1996 |
| Launch Date           | 03/29/2021 | 08/01/1987 |
| ESG Rating            | B (8.38)   | B (7.74)   |
| Calculation Interval  | End of day | 3 minutes  |
| Base value            | 100        | 1000       |
| <b>Mcap Mio CHF</b>   |            |            |
| Largest Mcap          | 661.68     | 244,999.20 |
| Smallest Mcap         | 6.10       | 0.49       |
| Average Mcap          | 175.53     | 7,152.25   |
| Median Mcap           | 168.43     | 537.96     |

<sup>3</sup>Market capitalization free-float adjusted

## Top 10 Components

|                    | Weight |
|--------------------|--------|
| NOVARTIS N         | 6.39%  |
| SWISS PRIME SITE N | 3.96%  |
| SWISSCOM N         | 3.82%  |
| PSP N              | 3.65%  |
| HOLCIM N           | 3.61%  |
| KUEHNE+NAGEL INT N | 3.24%  |
| SCHINDLER PS       | 2.98%  |
| LINDT PS           | 2.48%  |
| SWISS RE N         | 2.47%  |
| LOGITECH N         | 2.44%  |
| Total              | 35.04% |

## Sustainability Characteristics and Sector Exposure



## Index Information

|                | Symbol  | ISIN         | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|----------------|---------|--------------|---------------|------------------|----------------|
| <b>SPIEMTC</b> |         |              |               |                  |                |
| Total Return   | SPIEMTC | CH1100792162 | .SPIEMTC      | SPIEMTC          | No             |
| Price          | SPIEMTP | CH1100792121 | .SPIEMTP      |                  | No             |
| <b>SXGE</b>    |         |              |               |                  |                |
| Total Return   | SXGE    | CH0009987501 | .SSHI         | SPI              | Yes            |
| Price          | SPIX    | CH0000222353 | .SPIX         | SPIND            | Yes            |

## Index Methodology

The SPI® ESG Multi Premia Total Return index is calculated as an weightfactor weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the [Rulebook](#).

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