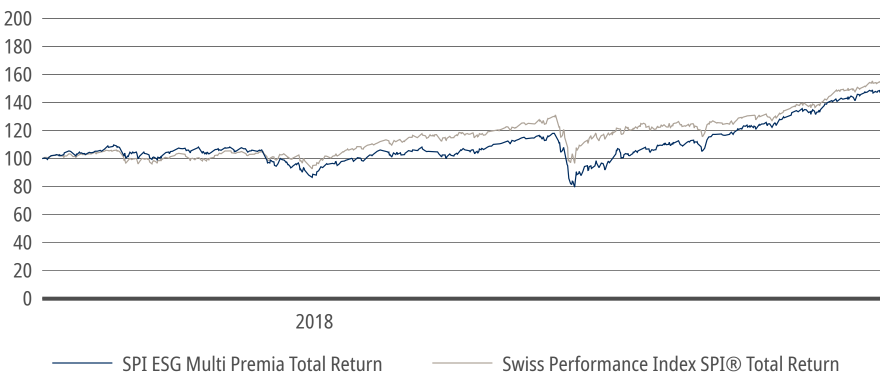
SPI ESG Multi Premia Total Return

Index Description

The SPI ESG Multi Premia Total Return 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 Total Return was standardised at 100 points.

Index Performance



Annual Index Return[1]

Year	SPI ESG Mu	SPI
2021	34.37%	30.89%
2020	5.81%	3.82%
2019	28.36%	30.40%
2018	-15.63%	-8.59%

Risk and Return Profile

	YTD	3 Mths	1 Yr[1]	3 Yrs[1]	7 Yrs[1]	15 Yrs[1]
Return						
SPI ESG Mu	21.77%	5.95%	34.03%	11.19%	-	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
Volatility						
SPI ESG Mu	0.70%	0.56%	0.76%	0.64%	-	-
SPI	0.61%	0.49%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SPI ESG Mu[2]	0.33%	0.28%	5.36%	7.26%	-	-

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

Dividend Yield & Turnover

	SPI ESG Mu	SPI
Div. Yield		
2021	2.21%	2.58%
2020	3.39%	3.19%
2019	2.99%	3.10%
2018	-	-
Turnover		
2021	9.33%	3.24%
2020	50.70%	5.72%
2019	42.94%	7.66%
2018	44.84%	6.19%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
3 Years back					
SPI ESG Mu	02/19/2020	03/23/2020	119	80	-32.67%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

All data retrieved as of 08/31/2021

Index Characteristics

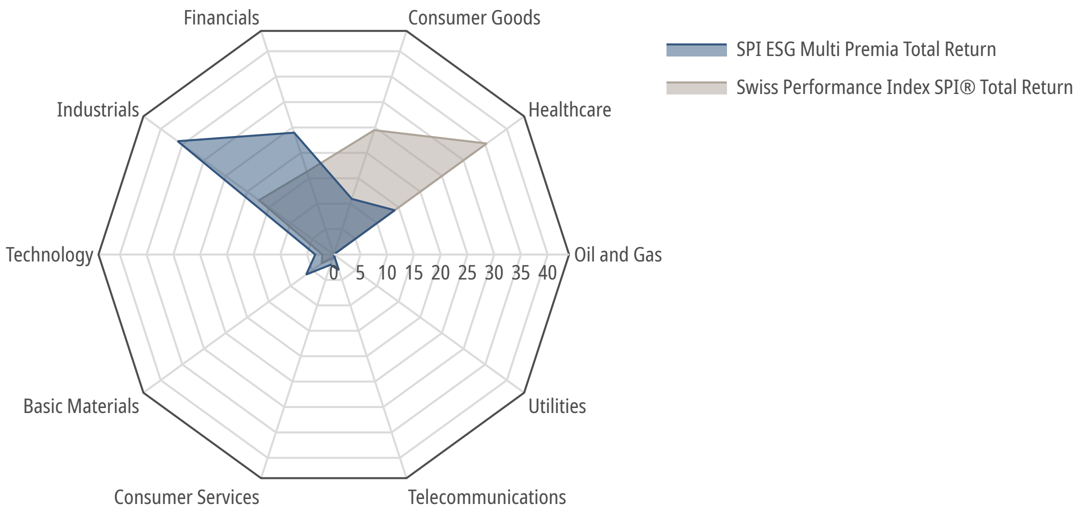
	SPI ESG Mu	SPI
Historical Data Since	07/01/2010	-
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	58	218
Mcap (Mio CHF)[3]		
Index Mcap	10,456.53	1,786,951.98
Largest Mcap	480.55	333,446.94
Smallest Mcap	34.04	1.09
Average Mcap	180.28	8,197.03
Median Mcap	178.91	611.6

[3] Market capitalization free-float adjusted

Top 10 SPI ESG Multi Premia Total Return Components

	Mcap (Mio CHF)[3]	Weight
KUEHNE+NAGEL INT N	480.55	5%
SWISSCOM N	316.74	3%
FISCHER N	307.69	3%
TECAN GROUP AG N	306.09	3%
SWISS PRIME SITE N	300.47	3%
VAT GROUP N	281.17	3%
PSP N	277.47	3%
SONOVA N	267.88	3%
STRAUMANN N	266.29	3%
FLUGHAFEN ZUERICH ...	242.81	2%
Total	3,047.17	29%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI ESG Mu					
Total Return	SPIEMTC	CH1100792162			No
Price	SPIEMTP	CH1100792121			No
SPI					
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 equally weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the Rulebook.

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