

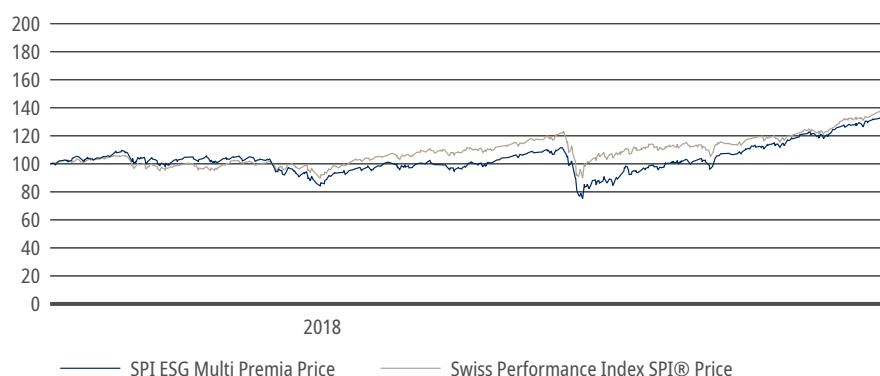


# SPI ESG Multi Premia Price

## Index Description

The SPI ESG Multi Premia Price 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 Price was standardised at 100 points.

## Index Performance



## Annual Index Return<sup>1</sup>

Year	SPI ESG Mu	SPI
2021	30.03%	25.98%
2020	2.34%	0.61%
2019	24.65%	26.51%
2018	-17.80%	-11.43%

## Risk and Return Profile

	YTD	3 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	7 Yrs <sup>1</sup>	15 Yrs <sup>1</sup>
<b>Return</b>						
SPI ESG Mu	19.13%	5.73%	30.70%	8.05%	-	-
SPI	16.65%	8.68%	22.59%	10.78%	6.01%	3.23%
<b>Volatility</b>						
SPI ESG Mu	0.70%	0.56%	0.76%	0.64%	-	-
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI ESG Mu <sup>2</sup>	0.33%	0.28%	5.37%	7.23%	-	-

<sup>1</sup> Annualized values; <sup>2</sup> Used benchmark: Swiss Performance Index SPI® Price

## Dividend Yield & Turnover

	SPI ESG Mu	SPI
<b>Div. Yield</b>		
2021	2.21%	2.58%
2020	3.39%	3.19%
2019	2.99%	3.10%
2018	-	-
<b>Turnover</b>		
2021	7.47%	0.98%
2020	47.49%	2.87%
2019	40.13%	4.59%
2018	42.35%	3.05%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>3 Years back</b>					
SPI ESG Mu	02/19/2020	03/23/2020	112	75	-32.80%
SPI	02/19/2020	03/23/2020	731	533	-27.12%

All data retrieved as of 08/31/2021

## Index Characteristics

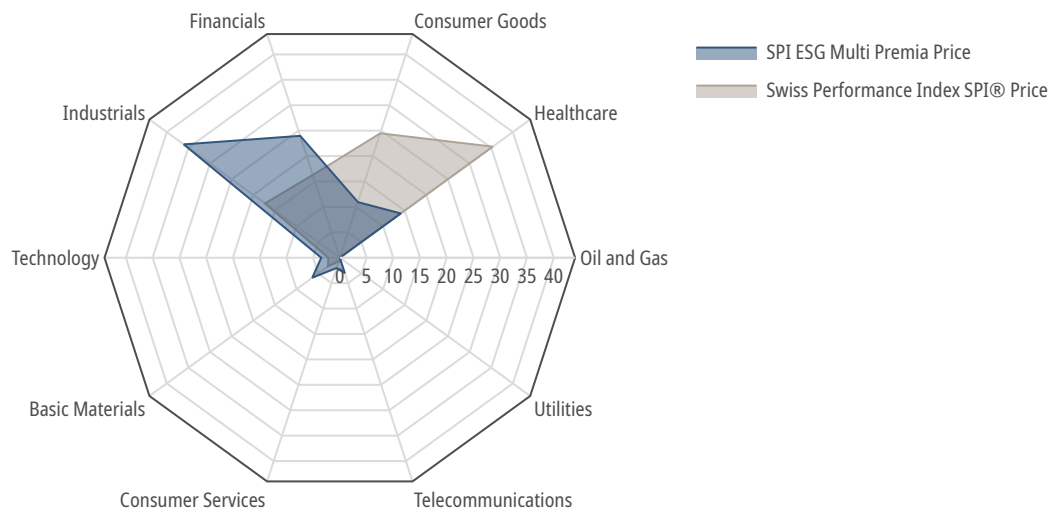
	SPI ESG Mu	SPI
Historical Data Since	07/01/2010	01/03/1996
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	58	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	10,456.53	1,786,951.98
Largest Mcap	480.55	333,446.94
Smallest Mcap	34.04	1.09
Average Mcap	180.28	8,197.03
Median Mcap	178.91	611.6

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

## Top 10 SPI ESG Multi Premia Price Components

	Mcap (Mio CHF) <sup>3</sup>	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
<b>SPI ESG Mu</b>					
Price	SPIEMTP	CH1100792121			No
Total Return	SPIEMTC	CH1100792162			No
<b>SPI</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

## Index Methodology

The SPI ESG Multi Premia Price 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](#).

## Licensing

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