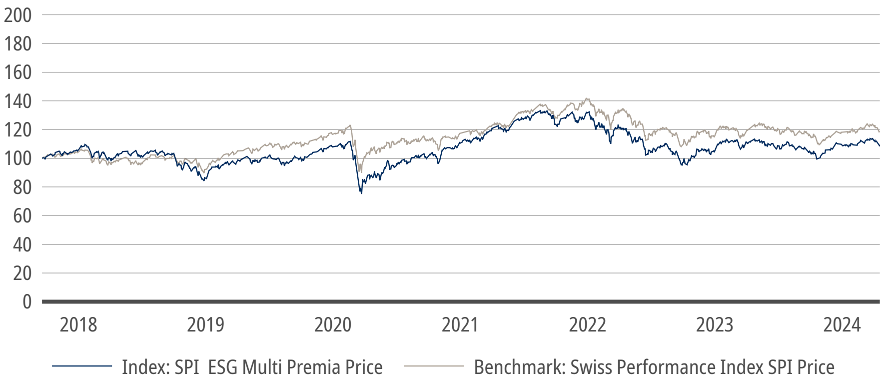
SPI ESG Multi Premia Price

Index Description

The SPI ESG Multi Premia PR (SPIEMTP) 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 PR (SPIEMTP) was standardised at 100 points.

Index Performance



Annual Index Return

Year	SPIEMTP	SPIX
YTD	3.63%	4.77%
2023	5.35%	2.95%
2022	−20.82%	−18.68%
2021	19.18%	20.19%
2020	2.34%	0.61%
2019	24.80%	26.67%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIEMTP	3.63%	4.10%	5.02%	−1.53%	-	-
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SPIEMTP	4.13%	4.13%	9.88%	12.97%	-	-
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SPIEMTP	3.31%	3.31%	4.12%	3.98%	-	-

[1]Annualized values for figures > 1Yr; [2]Used benchmark: Swiss Performance Index SPI Price

Dividend Yield & Turnover

	SPIEMTP	SPIX
Div.Yield		
2024	1.89%	1.72%
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		
2024	8.62%	0.66%
2023	34.60%	3.84%
2022	42.50%	2.98%
2021	28.02%	1.75%
2020	47.49%	2.69%
2019	40.13%	4.52%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SPIEMTP	02/19/2020	03/23/2020	112.28	75.45	−32.80%
SPIX	02/19/2020	03/23/2020	731.04	532.81	−27.12%

All data retrieved as of 03/28/2024

Index Characteristics

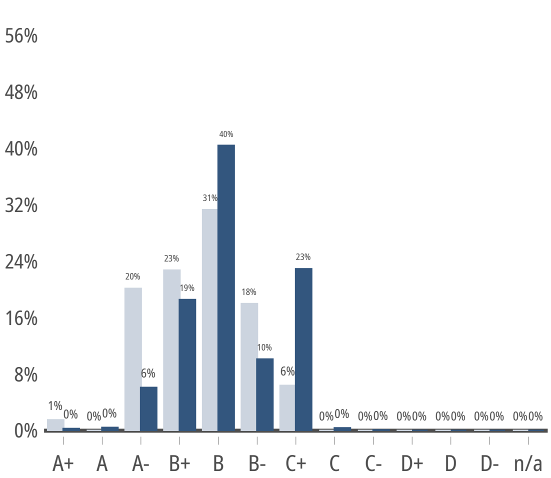
	SPIEMTP	SPIX
No of Components	58	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/26/2021	01/01/1996
ESG Rating	B (8.38)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	636.67	255,652.50
Smallest Mcap	20.40	0.44
Average Mcap	174.83	7,369.27
Median Mcap	153.42	604.90

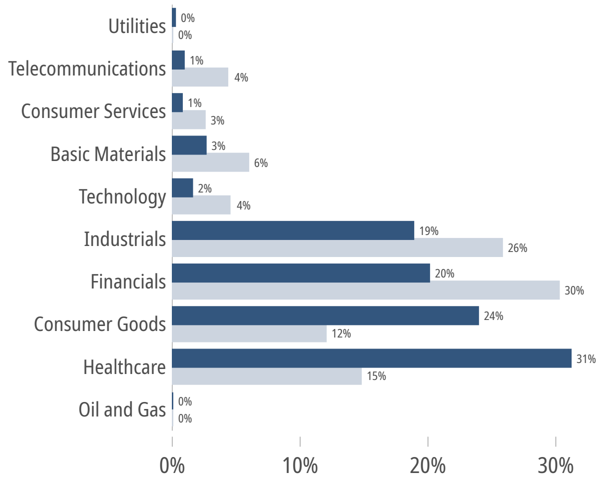
[3]Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	6.28%
PSP N	4.46%
SWISSCOM N	4.30%
SWISS PRIME SITE N	4.24%
HOLCIM N	2.84%
SWISS RE N	2.73%
NESTLE N	2.67%
KUEHNE+NAGEL INT N	2.62%
SCHINDLER PS	2.57%
GALENICA N	2.54%
Total	35.24%

Sustainability Characteristics and Sector Exposure





SPI ESG Multi Premia Price   Swiss Performance Index SPI Price

Index Information

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

Index Methodology

The SPI ESG Multi Premia Price 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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SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com