

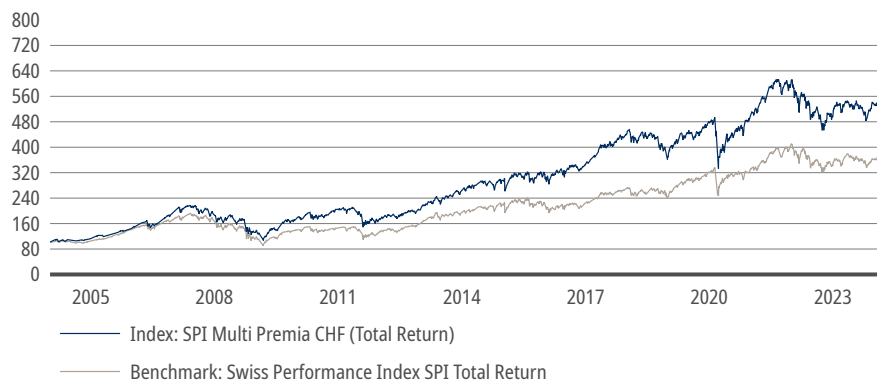


SPI Multi Premia CHF (Total Return)

Index Description

The SPI Multi Premia CHF (TR) (SPIMTC) 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. The components of the SPI Multi Premia index are the superset of all SPI Single Premium indices and weighted by equal contribution to risk. On December 31, 2003 the SPI Multi Premia 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 Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIMTC	5.03%	5.53%	9.25%	1.50%	6.21%	10.86%
SXGE	5.98%	6.67%	8.94%	3.23%	7.12%	9.24%
Volatility						
SPIMTC	6.11%	6.11%	11.09%	13.35%	13.96%	13.07%
SXGE	6.09%	6.09%	10.03%	12.72%	12.07%	11.80%
Tracking Err.						
SPIMTC	3.03%	3.03%	4.63%	4.18%	5.46%	5.35%

¹Annualized values for figures > 1Yr; ²Used benchmark: Swiss Performance Index SPI Total Return

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPIMTC	02/19/2020	03/23/2020	494.00	332.97	-32.60%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Annual Index Return

Year	SPIMTC	SXGE
YTD	5.03%	5.98%
2023	8.79%	6.09%
2022	-18.71%	-16.48%
2021	21.75%	23.38%
2020	4.98%	3.82%
2019	28.43%	30.59%
2018	-15.51%	-8.57%
2017	27.18%	19.92%

Dividend Yield & Turnover

	SPIMTC	SXGE
Div.Yield		
2024	1.76%	1.72%
2023	3.10%	3.05%
2022	2.69%	2.70%
2021	2.25%	2.65%
2020	3.42%	3.19%
2019	2.96%	3.10%
2018	2.68%	3.20%

Turnover

	SPIMTC	SXGE
2024	12.51%	2.10%
2023	43.63%	6.53%
2022	48.54%	5.36%
2021	35.39%	4.07%
2020	48.10%	5.41%
2019	38.20%	7.09%
2018	49.46%	4.72%

Index Characteristics

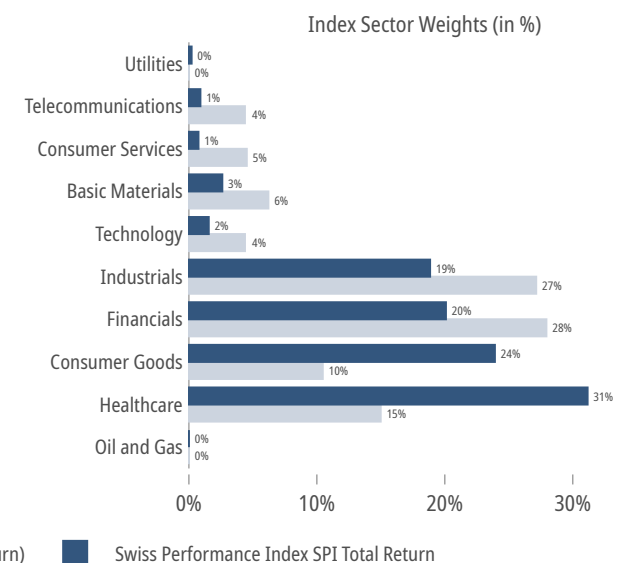
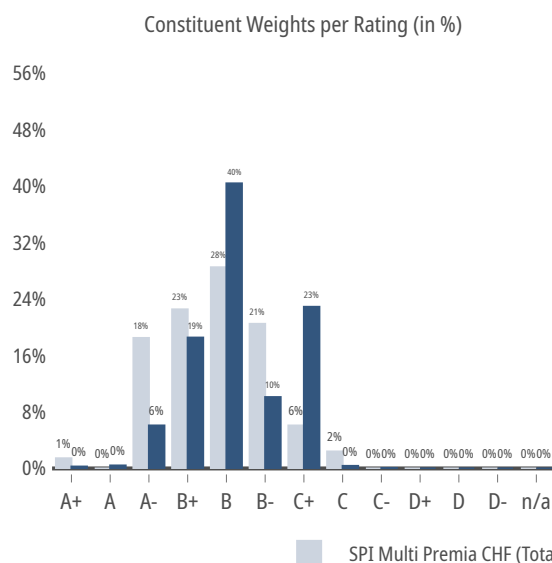
	SPIMTC	SXGE
No of Components	57	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.25)	B (7.76)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	612.76	255,652.50
Smallest Mcap	1.02	0.44
Average Mcap	178.52	7,369.27
Median Mcap	162.14	604.90

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	6.02%
SWISSCOM N	4.38%
PSP N	4.16%
SWISS PRIME SITE N	3.58%
HOLCIM N	2.91%
SWISS RE N	2.78%
NESTLE N	2.72%
KUEHNE+NAGEL INT N	2.69%
ROCHE GS	2.65%
GALENICA N	2.53%
Total	34.41%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIMTC					
Total Return	SPIMTC	CH0329197351	.SPIMTPC	SPIMTPC	No
Price	SPIMTP	CH0329197195	.SPIMTP	SPIMTP	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Multi Premia 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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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