

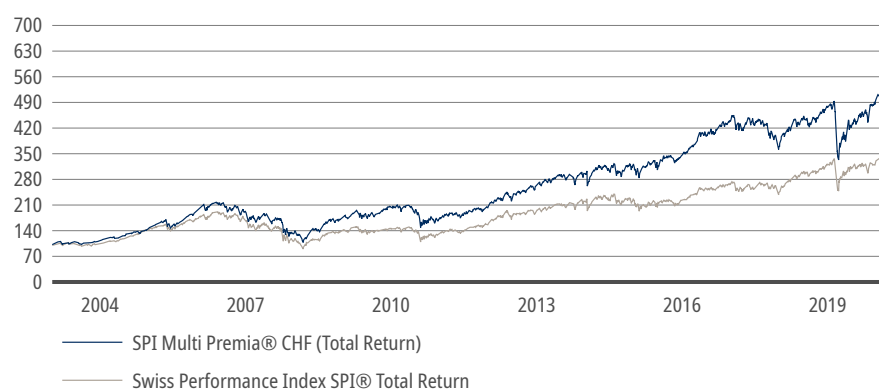


SPI Multi Premia® CHF (Total Return)

Index Description

The SPI Multi Premia® CHF (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. 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 (Total Return) was standardised at 100 points. As of today the index represents more than 6% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return covers 99% of that market.

Index Performance



Annual Index Return¹

Year	SPI Multi	SPI
2021	39.79%	24.82%
2020	4.98%	3.82%
2019	28.25%	30.40%
2018	-15.55%	-8.59%
2017	27.27%	19.98%
2016	7.54%	-1.41%
2015	8.32%	2.68%
2014	12.12%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Multi	8.73%	8.73%	45.58%	8.84%	10.09%	8.36%
SPI	5.70%	5.70%	26.22%	11.39%	8.17%	5.66%
Volatility						
SPI Multi	0.78%	0.78%	1.04%	0.63%	0.36%	0.27%
SPI	0.69%	0.69%	0.93%	0.59%	0.36%	0.28%
Tracking Err.						
SPI Multi ²	0.39%	0.39%	7.81%	6.58%	5.55%	5.80%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI Multi	06/01/2007	03/09/2009	218	108	-50.43%
SPI	06/01/2007	03/09/2009	7,747	3,622	-53.25%

Dividend Yield & Turnover

	SPI Multi	SPI
Div. Yield		
2021	0.50%	1.12%
2020	3.42%	3.19%
2019	2.96%	3.10%
2018	2.68%	3.20%
2017	2.67%	3.09%
2016	2.89%	3.42%
2015	2.80%	2.93%

	SPI Multi	SPI
Turnover		
2021	9.63%	1.05%
2020	49.34%	5.72%
2019	40.36%	7.66%
2018	51.47%	6.19%
2017	43.61%	11.06%
2016	95.04%	6.36%
2015	-	6.26%

Index Characteristics

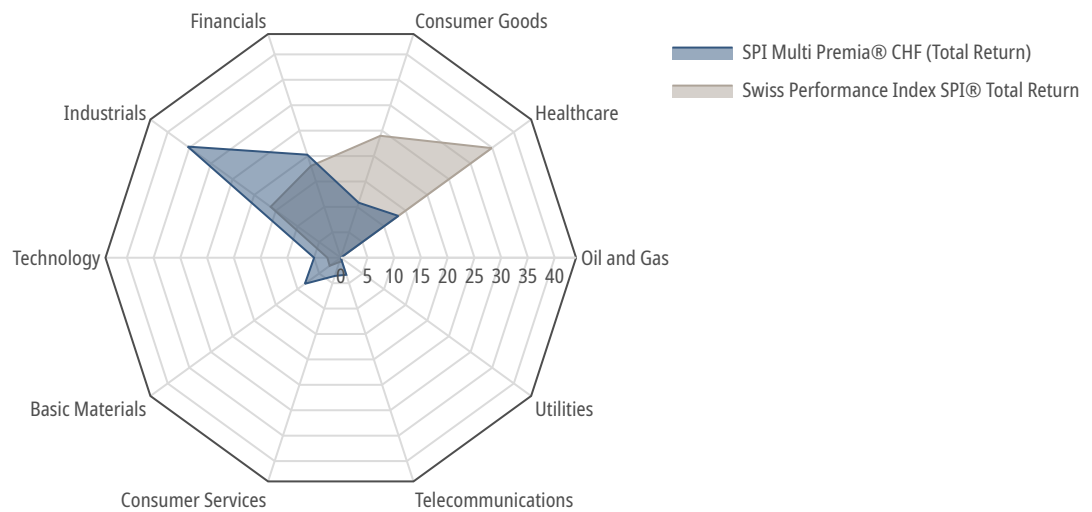
	SPI Multi	SPI
Historical Data Since	12/31/2003	-
Launch Date	12/31/2003	06/01/1987
Calculation Interval	3 minutes	3 minutes
No of Components	59	214
Mcap (Mio CHF)³		
Index Mcap	105,168.58	1,501,510.82
Largest Mcap	5,264.59	273,695.0
Smallest Mcap	251.71	1.22
Average Mcap	1,782.52	7,016.41
Median Mcap	1,586.63	557.47

³ Market capitalization free-float adjusted

Top 10 SPI Multi Premia® CHF (Total Return) Components

	Mcap (Mio CHF) ³	Weight
KUEHNE+NAGEL INT N	5,264.59	5%
GEBERIT N	4,015.45	4%
EMS-CHEMIE N	3,951.31	4%
LOGITECH N	3,695.54	4%
SWISSCOM N	3,525.59	3%
VAT GROUP N	2,785.24	3%
FISCHER N	2,652.82	3%
GIVAUDAN N	2,630.26	3%
PSP N	2,524.60	2%
ABB LTD N	2,490.30	2%
Total	33,535.71	32%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI Multi					
Total Return	SPIMTC	CH0329197351	.SPIMTPC	SPIMTPC INDEX	No
Price	SPIMTP	CH0329197195	.SPIMTP	SPIMTP INDEX	No
SPI					
Total Return	SXGE	CH0009987501	.SSH1	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](#).

Licensing

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#): www.six-group.com/exchanges/disclaimer_en.html

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