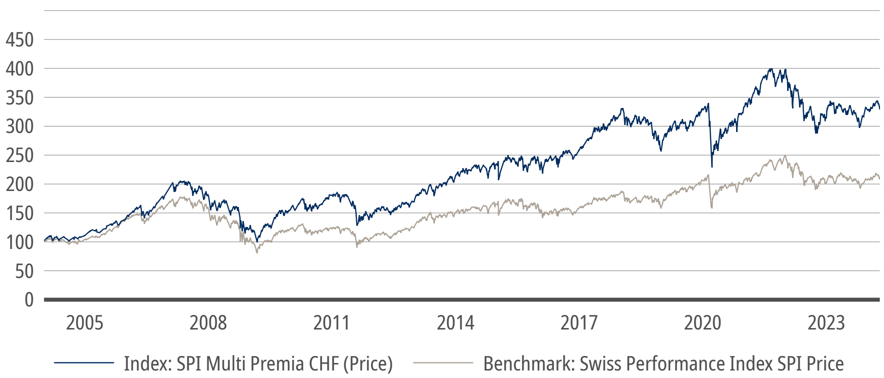
SPI Multi Premia CHF (Price)

Index Description

The SPI Multi Premia CHF (PR) (SPIMTP) 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 (PR) 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 PR (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

Year	SPIMTP	SPIX
YTD	4.19%	4.77%
2023	5.51%	2.95%
2022	−20.84%	−18.68%
2021	19.07%	20.19%
2020	1.51%	0.61%
2019	24.74%	26.67%
2018	−17.71%	−11.41%
2017	23.87%	16.32%

Risk and Return Profile[1]

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIMTP	4.19%	4.69%	5.82%	−1.27%	3.22%	7.89%
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SPIMTP	4.69%	4.69%	11.09%	13.39%	13.81%	12.96%
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SPIMTP	3.21%	3.21%	4.66%	4.13%	5.27%	5.32%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPIMTP	02/19/2020	03/23/2020	340.05	228.57	−32.78%
SPIX	04/15/2010	08/10/2011	442.12	303.70	−31.31%

Dividend Yield & Turnover

	SPIMTP	SPIX
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		
2024	10.86%	0.66%
2023	40.73%	3.84%
2022	46.12%	2.98%
2021	33.34%	1.75%
2020	44.95%	2.69%
2019	35.40%	4.52%
2018	46.92%	1.97%

All data retrieved as of 03/28/2024

Index Characteristics

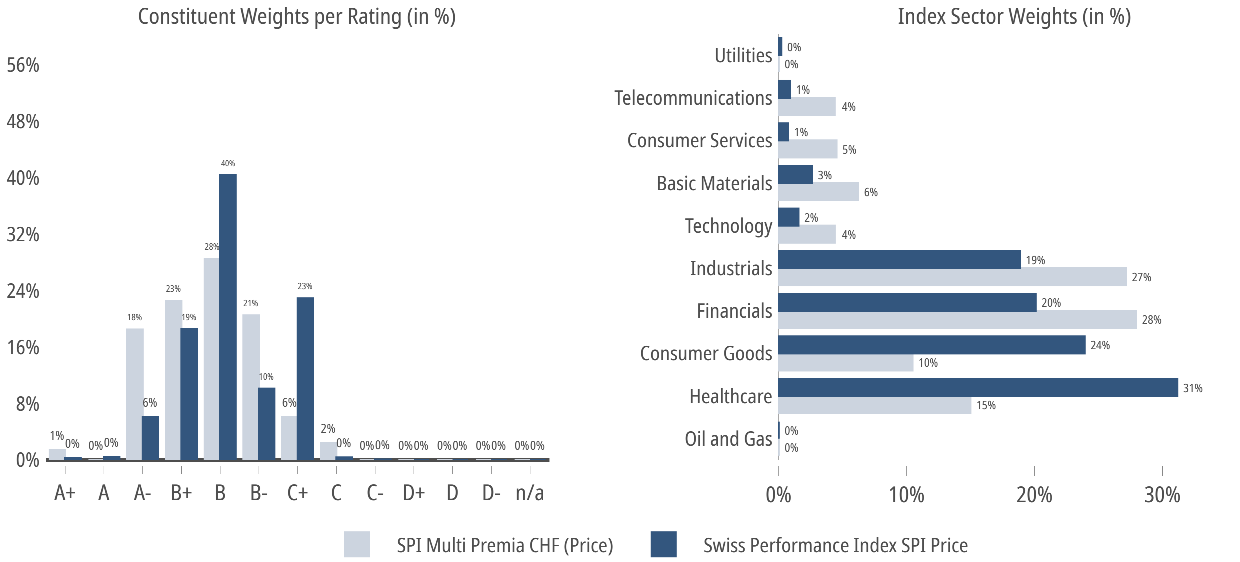
	SPIMTP	SPIX
No of Components	57	212
Historical Data Since	12/31/2003	01/03/1996
Launch Date	09/13/2016	01/01/1996
ESG Rating	B (8.25)	B (7.76)
Calculation Interval	3 minutes	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	612.76	255,652.50
Smallest Mcap	1.02	0.44
Average Mcap	178.52	7,369.27
Median Mcap	162.14	604.90

[3]Market 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
SPIMTP					
Price	SPIMTP	CH0329197195	.SPIMTP	SPIMTP	No
Total Return	SPIMTC	CH0329197351	.SPIMTPC	SPIMTPC	No
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI Multi Premia CHF (Price) 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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