

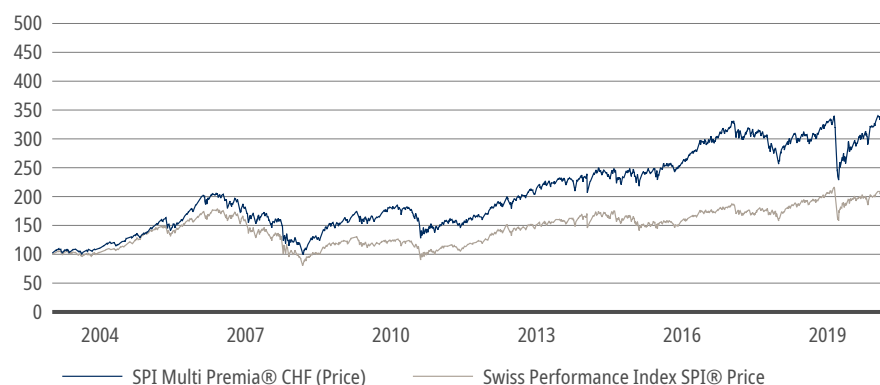


SPI Multi Premia® CHF (Price)

Index Description

The SPI Multi Premia® CHF (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. 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 (Price) 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® Price covers 99% of that market.

Index Performance



Annual Index Return¹

Year	SPI Multi	SPI
2021	37.00%	19.40%
2020	1.51%	0.61%
2019	24.58%	26.51%
2018	-17.76%	-11.44%
2017	23.94%	16.37%
2016	4.53%	-4.67%
2015	5.37%	-0.25%
2014	9.21%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Multi	8.19%	8.19%	40.95%	5.62%	7.02%	5.65%
SPI	4.53%	4.53%	22.55%	7.98%	4.89%	2.59%
Volatility						
SPI Multi	0.78%	0.78%	1.04%	0.63%	0.36%	0.26%
SPI	0.68%	0.68%	0.92%	0.58%	0.36%	0.28%
Tracking Err.						
SPI Multi ²	0.38%	0.38%	7.81%	6.55%	5.55%	5.80%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI Multi	06/01/2007	03/09/2009	206	99	-51.74%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

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%
Turnover		
2021	9.22%	0.08%
2020	46.19%	2.87%
2019	39.69%	4.59%
2018	48.88%	3.05%
2017	40.24%	8.45%
2016	94.90%	3.36%
2015	-	3.54%

All data retrieved as of 03/30/2021

Index Characteristics

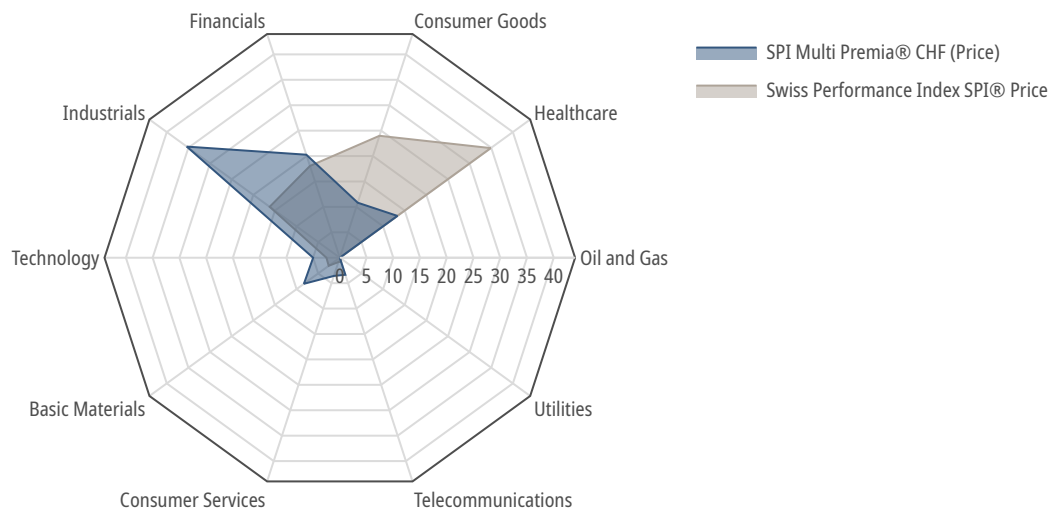
	SPI Multi	SPI
Historical Data Since	12/31/2003	01/03/1996
Launch Date	12/31/2003	06/01/1987
Calculation Interval	3 minutes	3 minutes
No of Components	59	214
Mcap (Mio CHF)³		
Index Mcap	105,168.58	1,501,510.82
Largest Mcap	5,264.59	273,695.0
Smallest Mcap	251.71	1.22
Average Mcap	1,782.52	7,016.41
Median Mcap	1,586.63	557.47

³ Market capitalization free-float adjusted

Top 10 SPI Multi Premia® CHF (Price) 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					
Price	SPIMTP	CH0329197195	.SPIMTP	SPIMTP INDEX	No
Total Return	SPIMTC	CH0329197351	.SPIMTPC	SPIMTPC INDEX	No
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	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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