

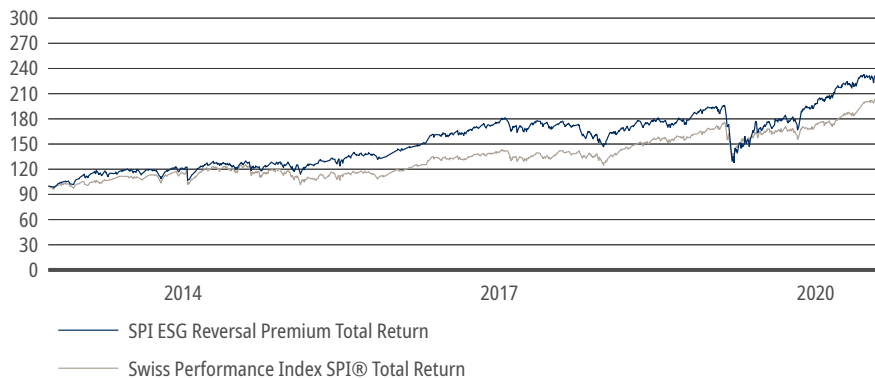


SPI ESG Reversal Premium Total Return

Index Description

The SPI ESG Reversal Premium Total Return identifies equity instruments of the Swiss ESG equity market expecting a trend reversal based on a statistical pattern. The index is a variable component index with a limit of 30 shares. Its components are weighted by an equal contribution to risk and their weight is limited to 8%. Volatility is used as to measure the risk. On July 01, 2010 the SPI ESG Reversal Premium Total Return was standardised at 100 points.

Index Performance



Annual Index Return¹

Year	SPI ESG Re	SPI
2021	28.08%	30.89%
2020	2.29%	3.82%
2019	28.18%	30.40%
2018	-14.13%	-8.59%
2017	25.92%	19.98%
2016	8.65%	-1.41%
2015	5.90%	2.68%
2014	12.24%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI ESG Re	17.94%	1.95%	30.95%	10.57%	10.06%	-
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
Volatility						
SPI ESG Re	0.80%	0.70%	0.89%	0.70%	0.39%	-
SPI	0.61%	0.49%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SPI ESG Re ²	0.50%	0.47%	8.48%	9.18%	7.20%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SPI ESG Re	02/12/2020	03/23/2020	196	127	-35.05%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

Dividend Yield & Turnover

	SPI ESG Re	SPI
Div. Yield		
2021	2.45%	2.58%
2020	3.38%	3.19%
2019	3.42%	3.10%
2018	3.27%	3.20%
2017	3.14%	3.09%
2016	3.44%	3.42%
2015	2.84%	2.93%
Turnover		
2021	1.12%	3.24%
2020	60.87%	5.72%
2019	77.04%	7.66%
2018	56.67%	6.19%
2017	33.06%	11.06%
2016	51.60%	6.36%
2015	48.24%	6.26%

All data retrieved as of 08/31/2021

Index Characteristics

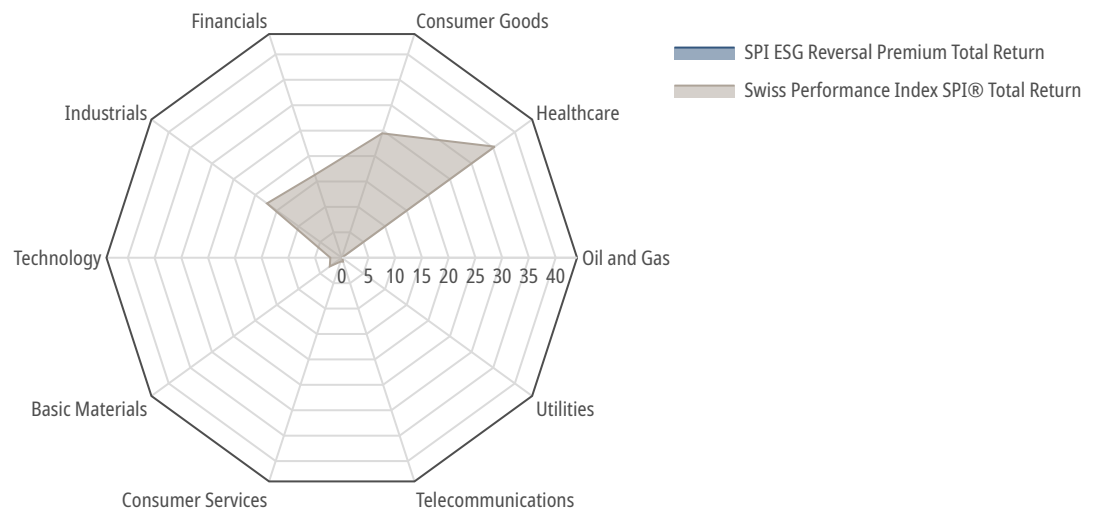
	SPI ESG Re	SPI
Historical Data Since	07/01/2010	-
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	0	218
Mcap (Mio CHF)³		
Index Mcap	0.0	1,786,951.98
Largest Mcap	nan	333,446.94
Smallest Mcap	nan	1.09
Average Mcap	nan	8,197.03
Median Mcap	nan	611.6

³ Market capitalization free-float adjusted

Top 0 SPI ESG Reversal Premium Total Return Components

	Mcap (Mio CHF) ³	Weight
Total	0.00	0%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI ESG Re					
Total Return	SPIERD	CH1100792253			No
Price	SPIERV	CH1100792204			No
SPI					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI ESG Reversal Premium Total Return index is calculated as an equally weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the [Rulebook](#).

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