

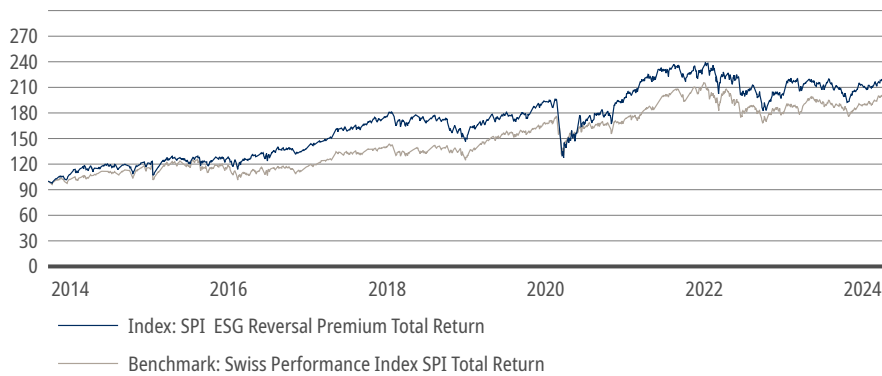


SPI ESG Reversal Premium Total Return

Index Description

The SPI ESG Reversal Premium TR (SPIERD) 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 TR (SPIERD) was standardised at 100 points.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIERD	3.03%	3.38%	5.50%	0.15%	5.79%	-
SXGE	5.98%	6.67%	8.94%	3.23%	7.12%	9.24%
Volatility						
SPIERD	8.06%	8.06%	11.86%	13.17%	15.32%	-
SXGE	6.09%	6.09%	10.03%	12.72%	12.07%	11.80%
Tracking Err.						
SPIERD	4.51%	4.51%	5.82%	6.70%	7.76%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIERD	02/12/2020	03/23/2020	196.11	127.37	-35.05%
SXGE	02/19/2020	03/23/2020	13,561.17	9,990.66	-26.33%

Annual Index Return

Year	SPIERD	SXGE
YTD	3.03%	5.98%
2023	6.29%	6.09%
2022	-14.08%	-16.48%
2021	18.20%	23.38%
2020	2.29%	3.82%
2019	28.35%	30.59%
2018	-14.10%	-8.57%
2017	25.84%	19.92%

Dividend Yield & Turnover

	SPIERD	SXGE
Div.Yield		
2024	1.89%	1.72%
2023	3.70%	3.05%
2022	3.29%	2.70%
2021	2.57%	2.65%
2020	3.38%	3.19%
2019	3.42%	3.10%
2018	3.27%	3.20%

Turnover

2024	14.32%	2.10%
2023	73.89%	6.53%
2022	61.46%	5.36%
2021	58.94%	4.07%
2020	60.87%	5.41%
2019	77.04%	7.09%
2018	56.67%	4.72%

Index Characteristics

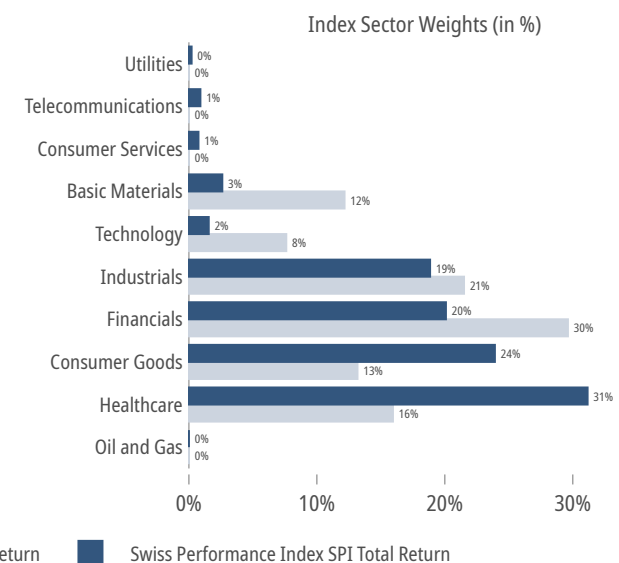
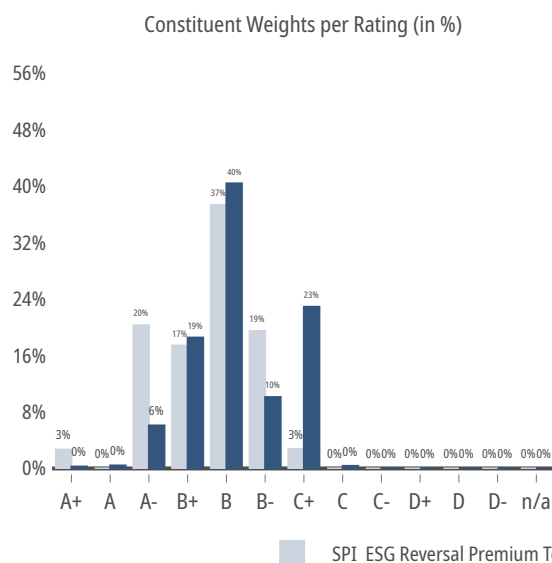
	SPIERD	SXGE
No of Components	30	212
Historical Data Since	07/01/2010	01/01/1996
Launch Date	03/26/2021	08/01/1987
ESG Rating	B (8.44)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	796.26	255,652.50
Smallest Mcap	133.01	0.44
Average Mcap	337.99	7,369.27
Median Mcap	295.91	604.90

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	7.85%
BARRY CALLEBAUT N	6.15%
SWISS PRIME SITE N	5.99%
SGS N	5.95%
PSP N	5.53%
SCHINDLER PS	4.72%
CLARIANT N	4.19%
BALOISE N	4.15%
GIVAUDAN N	4.08%
SWATCH GROUP I	3.93%
Total	52.54%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPIERD					
Total Return	SPIERD	CH1100792253	.SPIERD		No
Price	SPIERV	CH1100792204	.SPIERV		No
SXGE					
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 weightfactor weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the [Rulebook](#).

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