

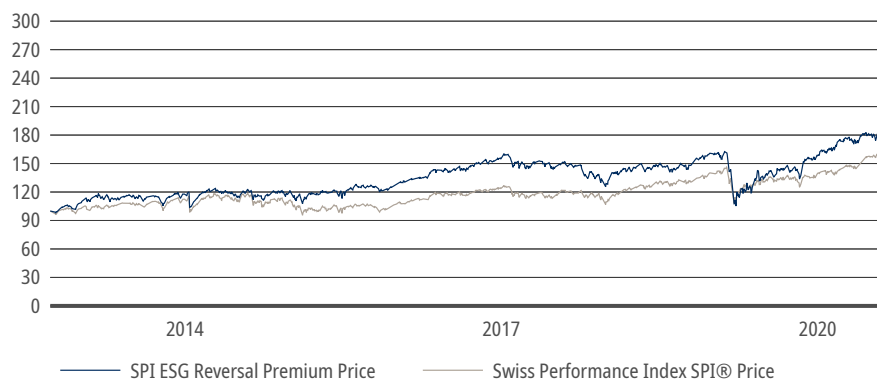


# SPI ESG Reversal Premium Price

## Index Description

The SPI ESG Reversal Premium Price 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 Price was standardised at 100 points.

## Index Performance



## Annual Index Return<sup>1</sup>

Year	SPI ESG Re	SPI
2021	23.51%	25.98%
2020	-1.06%	0.61%
2019	23.96%	26.51%
2018	-16.86%	-11.43%
2017	22.09%	16.37%
2016	5.03%	-4.67%
2015	2.97%	-0.25%
2014	9.02%	9.73%

## Risk and Return Profile

	YTD	3 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	7 Yrs <sup>1</sup>	15 Yrs <sup>1</sup>
<b>Return</b>						
SPI ESG Re	15.12%	1.76%	27.15%	7.23%	6.68%	-
SPI	16.65%	8.68%	22.59%	10.78%	6.01%	3.23%
<b>Volatility</b>						
SPI ESG Re	0.80%	0.71%	0.89%	0.70%	0.39%	-
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SPI ESG Re <sup>2</sup>	0.51%	0.47%	8.49%	9.19%	7.25%	-

<sup>1</sup> Annualized values; <sup>2</sup> Used benchmark: Swiss Performance Index SPI® Price

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>5 Years back</b>					
SPI ESG Re	02/12/2020	03/23/2020	163	105	-35.29%
SPI	02/19/2020	03/23/2020	731	533	-27.12%

## Dividend Yield & Turnover

	SPI ESG Re	SPI
<b>Div. Yield</b>		
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%

	SPI ESG Re	SPI
<b>Turnover</b>		
2021	0.00%	0.98%
2020	57.75%	2.87%
2019	73.91%	4.59%
2018	53.70%	3.05%
2017	30.17%	8.45%
2016	48.40%	3.06%
2015	45.74%	3.54%

All data retrieved as of 08/31/2021

## Index Characteristics

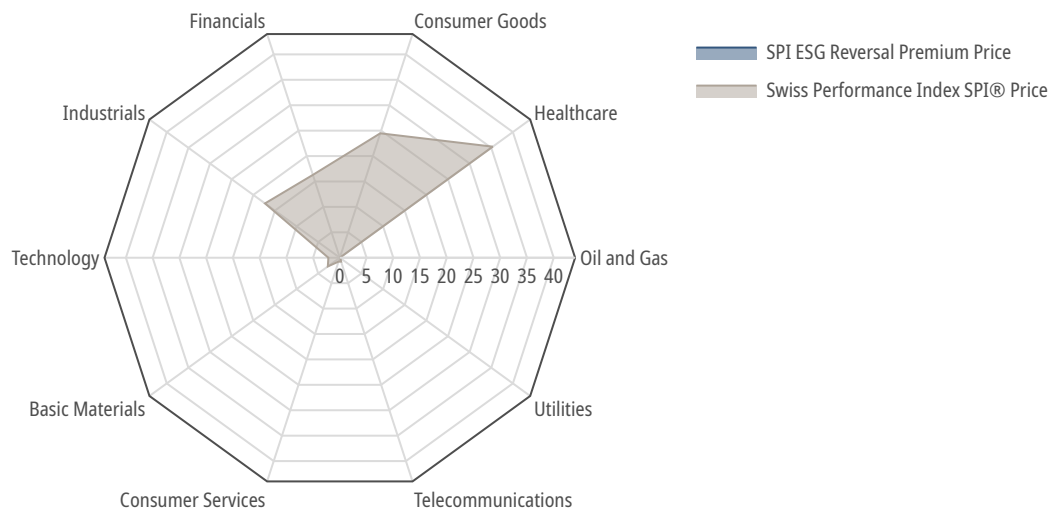
	SPI ESG Re	SPI
Historical Data Since	07/01/2010	01/03/1996
Launch Date	07/01/2010	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	0	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	0.0	1,786,951.98
Largest Mcap	nan	333,446.94
Smallest Mcap	nan	1.09
Average Mcap	nan	8,197.03
Median Mcap	nan	611.6

<sup>3</sup> Market capitalization free-float adjusted

## Top 0 SPI ESG Reversal Premium Price Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
Total	0.00	0%

## Index Sector Weights (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPI ESG Re</b>					
Price	SPIERV	CH1100792204			No
Total Return	SPIERD	CH1100792253			No
<b>SPI</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

## Index Methodology

The SPI ESG Reversal Premium Price 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](#).

## Licensing

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