

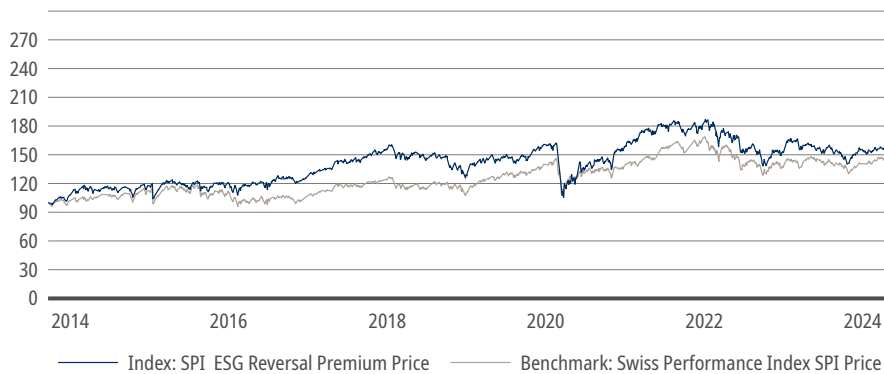


SPI ESG Reversal Premium Price

Index Description

The SPI ESG Reversal Premium PR (SPIERV) 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 PR (SPIERV) was standardised at 100 points.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIERV	1.92%	2.28%	1.45%	-3.12%	2.38%	-
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SPIERV	6.47%	6.47%	11.74%	13.16%	15.16%	-
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SPIERV	4.92%	4.92%	5.98%	6.61%	7.56%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SPIERV	02/12/2020	03/23/2020	162.54	105.18	-35.29%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

Annual Index Return

Year	SPIERV	SPIX
YTD	1.92%	4.77%
2023	2.50%	2.95%
2022	-16.82%	-18.68%
2021	15.24%	20.19%
2020	-1.06%	0.61%
2019	24.11%	26.67%
2018	-16.82%	-11.41%
2017	22.02%	16.32%

Dividend Yield & Turnover

	SPIERV	SPIX
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	12.58%	0.66%
2023	70.65%	3.84%
2022	58.61%	2.98%
2021	56.68%	1.75%
2020	57.75%	2.69%
2019	73.91%	4.52%
2018	53.70%	1.97%

All data retrieved as of 03/28/2024

Index Characteristics

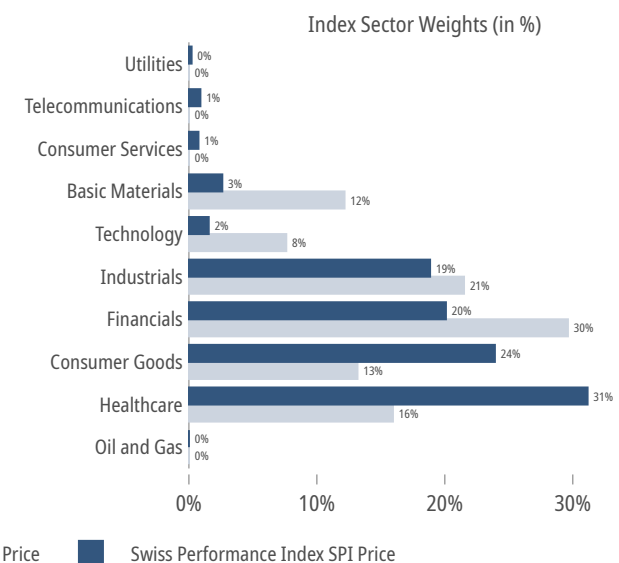
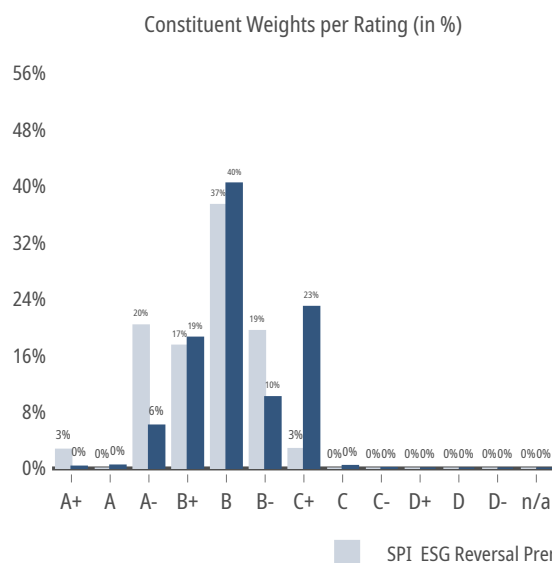
	SPIERV	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/26/2021	01/01/1996
ESG Rating	B (8.44)	B (7.76)
Calculation Interval	End of day	3 minutes
Base value	100	100
Mcap Mio CHF		
Largest Mcap	796.26	255,652.50
Smallest Mcap	133.01	0.44
Average Mcap	337.99	7,369.27
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
SPIERV					
Price	SPIERV	CH1100792204	.SPIERV		No
Total Return	SPIERD	CH1100792253	.SPIERD		No
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI ESG Reversal Premium Price 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](#).

Licensing

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com