

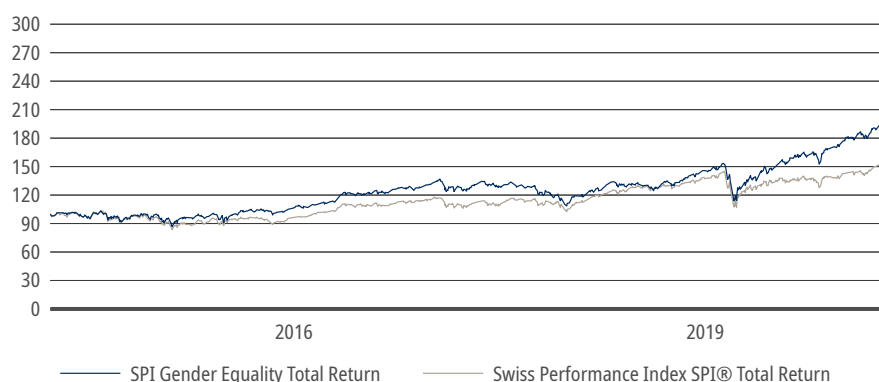


SPI Gender Equality Total Return

Index Description

The SPI Gender Equality Total Return measures the development of Swiss equities based on their exposure to gender equality in Switzerland. The index is selected from the largest 100 components of the SPI. Components must have between 20% and 80% women in the board of directors and between 15% and 85% women in the management board. The components are selected once a year in December and equally weighted. The weighting is updated on a quarterly basis. For the time before 2021, the index history is a backcast with figures from the end of 2020. On March 21, 2015, the SPI Gender Equality Total Return was standardized at 100 points.

Index Performance



Annual Index Return¹

Year	SPI Gender	SPI
2021	32.75%	20.41%
2020	21.94%	3.82%
2019	29.99%	30.40%
2018	-15.17%	-8.59%
2017	23.49%	19.98%
2016	6.25%	-1.41%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Gender	9.90%	9.16%	40.26%	13.93%	-	-
SPI	6.39%	7.48%	19.09%	10.44%	7.89%	5.61%
Volatility						
SPI Gender	0.74%	0.78%	0.85%	0.57%	-	-
SPI	0.65%	0.67%	0.86%	0.59%	0.36%	0.28%
Tracking Err.						
SPI Gender ²	0.39%	0.37%	6.42%	6.15%	-	-

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 Gender	02/19/2020	03/16/2020	154	114	-25.98%
SPI	02/19/2020	03/23/2020	13,561	9,991	-26.33%

Dividend Yield & Turnover

	SPI Gender	SPI
Div. Yield		
2021	1.62%	2.27%
2020	3.29%	3.19%
2019	3.21%	3.10%
2018	2.78%	3.20%
2017	2.94%	3.09%
2016	-	-
Turnover		
2021	1.02%	2.37%
2020	33.86%	5.72%
2019	19.58%	7.66%
2018	28.52%	6.19%
2017	19.76%	11.06%
2016	21.32%	6.36%

All data retrieved as of 04/30/2021

Index Characteristics

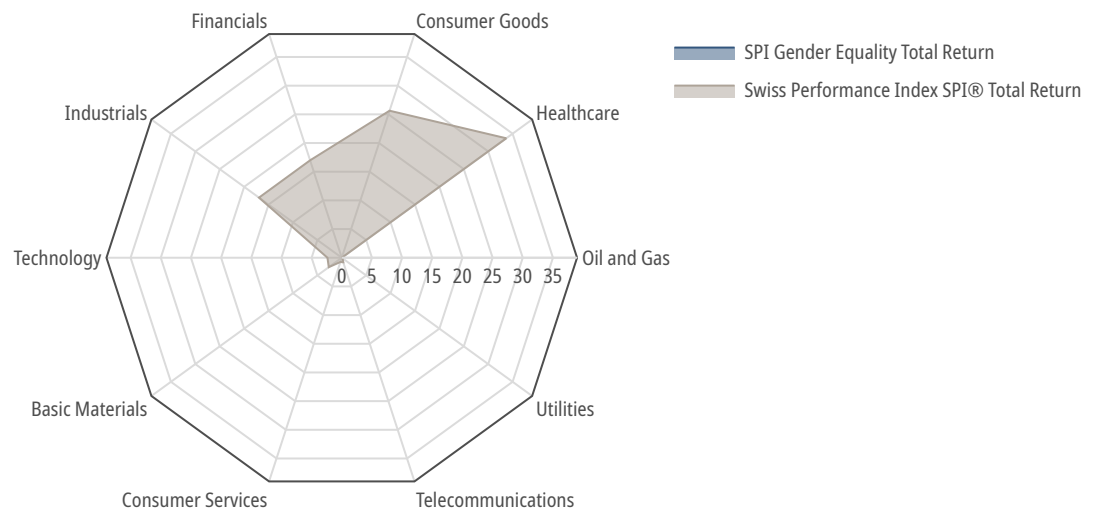
	SPI Gender	SPI
Historical Data Since	03/21/2015	-
Launch Date	03/21/2015	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	0	215
Mcap (Mio CHF)³		
Index Mcap	0.0	1,586,517.19
Largest Mcap	nan	313,683.28
Smallest Mcap	nan	1.14
Average Mcap	nan	7,379.15
Median Mcap	nan	609.9

³ Market capitalization free-float adjusted

Top 0 SPI Gender Equality 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 Gender					
Total Return	SPIGT	CH0594511914			No
Price	SPIGE	CH0594511864			No
SPI					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI Gender Equality 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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