

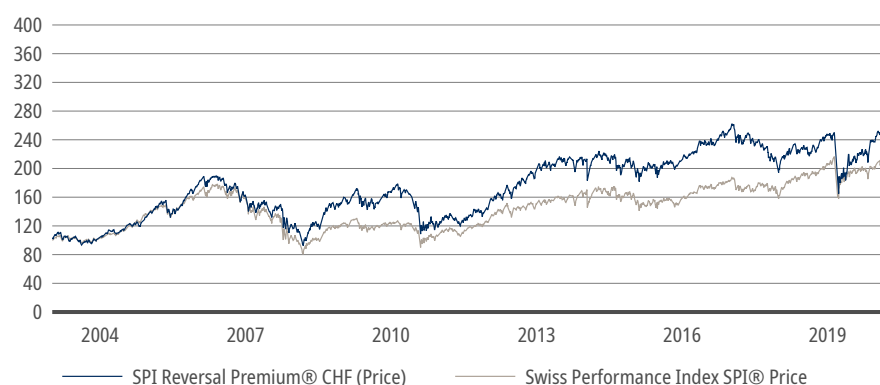


SPI Reversal Premium® CHF (Price)

Index Description

The SPI Reversal Premium® CHF (Price) identifies equity instruments of the Swiss 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%. On December 31, 2003 the SPI Reversal Premium® CHF (Price) was standardised at 100 points. As of today the index represents more than 6% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price covers 99% of that market.

Index Performance



Annual Index Return¹

Year	SPI Revers	SPI
2021	47.89%	19.40%
2020	-0.78%	0.61%
2019	23.36%	26.51%
2018	-21.69%	-11.44%
2017	20.66%	16.37%
2016	0.58%	-4.67%
2015	-1.10%	-0.25%
2014	7.63%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SPI Revers	10.28%	10.28%	46.49%	4.02%	3.95%	3.86%
SPI	4.53%	4.53%	22.55%	7.98%	4.89%	2.59%
Volatility						
SPI Revers	0.84%	0.84%	1.25%	0.70%	0.39%	0.29%
SPI	0.68%	0.68%	0.92%	0.58%	0.36%	0.28%
Tracking Err.						
SPI Revers ²	0.54%	0.54%	12.02%	8.71%	7.06%	7.10%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPI Revers	05/23/2007	03/09/2009	190	92	-51.24%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

Dividend Yield & Turnover

	SPI Revers	SPI
Div. Yield		
2021	0.77%	1.12%
2020	3.96%	3.19%
2019	3.26%	3.10%
2018	2.98%	3.20%
2017	2.90%	3.09%
2016	2.95%	3.42%
2015	2.89%	2.93%
Turnover		
2021	21.06%	0.08%
2020	55.23%	2.87%
2019	60.46%	4.59%
2018	64.85%	3.05%
2017	40.45%	8.45%
2016	68.48%	3.36%
2015	-	3.54%

Index Characteristics

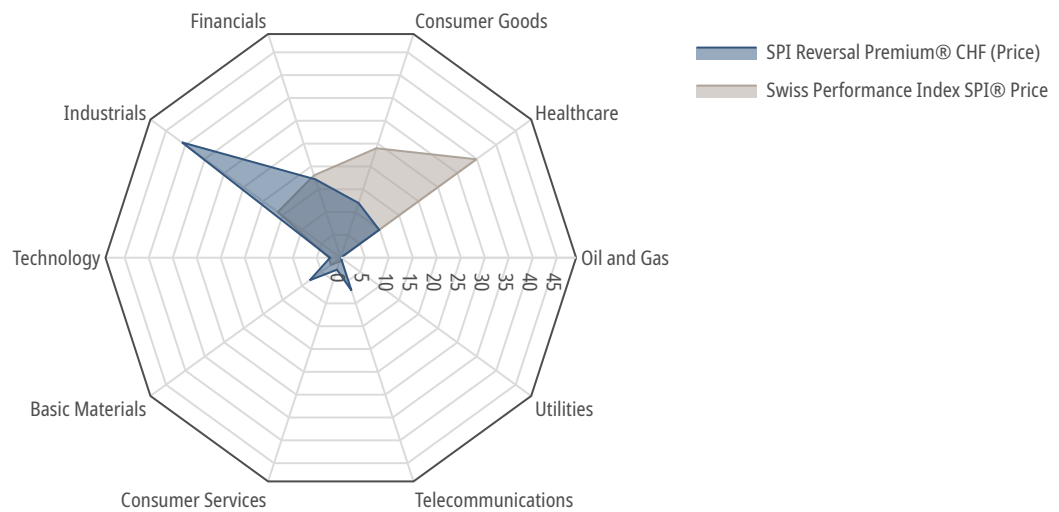
	SPI Revers	SPI
Historical Data Since	12/31/2003	01/03/1996
Launch Date	12/31/2003	06/01/1987
Calculation Interval	End of day	3 minutes
No of Components	30	214
Mcap (Mio CHF)³		
Index Mcap	106,429.42	1,501,510.82
Largest Mcap	8,219.21	273,695.0
Smallest Mcap	1,227.68	1.22
Average Mcap	3,547.65	7,016.41
Median Mcap	3,259.17	557.47

³ Market capitalization free-float adjusted

Top 10 SPI Reversal Premium® CHF (Price) Components

	Mcap (Mio CHF) ³	Weight
KUEHNE+NAGEL INT N	8,219.21	8%
ROCHE GS	7,792.09	7%
SWISSCOM N	7,649.77	7%
RICHEMONT N	5,174.13	5%
SWATCH GROUP I	4,906.69	5%
ABB LTD N	4,631.69	4%
LAFARGEHOLCIM N	4,576.69	4%
UBS GROUP N	4,553.61	4%
EMS-CHEMIE N	4,510.70	4%
ADECCO N	4,037.99	4%
Total	56,052.57	53%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SPI Revers					
Price	SPIRV	CH0329197161	.SPIRV	SPIRV INDEX	No
Total Return	SPIRVC	CH0329197328	.SPIRVC	SPIRVC INDEX	No
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

Index Methodology

The SPI Reversal Premium® CHF (Price) is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the [Rulebook](#).

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