

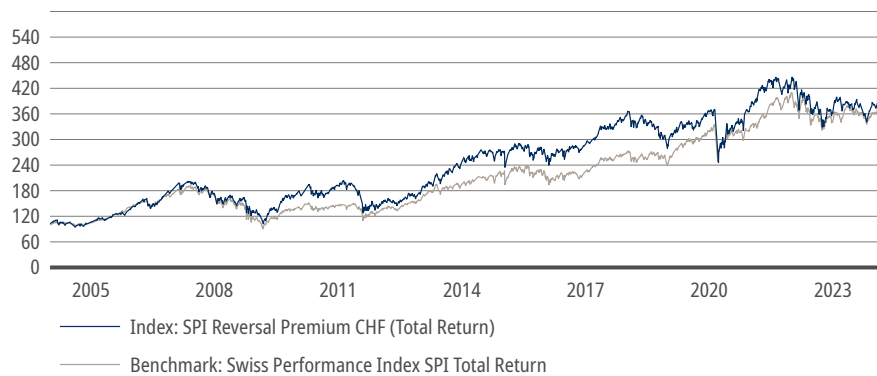


SPI Reversal Premium CHF (Total Return)

Index Description

The SPI Reversal Premium CHF (TR) (SPIRVC) 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 (TR) was standardised at 100 points. As of today the index represents more than 0% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI TR (SXGE) covers 99% of that market.

Index Performance



Annual Index Return

Year	SPIRVC	SXGE
YTD	4.71%	5.98%
2023	6.61%	6.09%
2022	-17.00%	-16.48%
2021	15.36%	23.38%
2020	3.15%	3.82%
2019	27.53%	30.59%
2018	-19.30%	-8.57%
2017	24.10%	19.92%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SPIRVC	4.71%	5.07%	8.42%	-1.06%	4.29%	8.83%
SXGE	5.98%	6.67%	8.94%	3.23%	7.12%	9.24%
Volatility						
SPIRVC	8.41%	8.41%	14.08%	14.67%	15.46%	15.32%
SXGE	6.09%	6.09%	10.03%	12.72%	12.07%	11.80%
Tracking Err.						
SPIRVC	4.56%	4.56%	7.44%	7.61%	7.57%	7.57%

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

Dividend Yield & Turnover

	SPIRVC	SXGE
Div.Yield		
2024	1.65%	1.72%
2023	3.49%	3.05%
2022	3.12%	2.70%
2021	2.64%	2.65%
2020	3.96%	3.19%
2019	3.26%	3.10%
2018	2.98%	3.20%

Turnover

	SPIRVC	SXGE
2024	11.81%	2.10%
2023	86.54%	6.53%
2022	77.67%	5.36%
2021	60.97%	4.07%
2020	58.88%	5.41%
2019	59.33%	7.09%
2018	67.57%	4.72%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SPIRVC	02/17/2011	08/10/2011	204.49	127.18	-37.81%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Index Characteristics

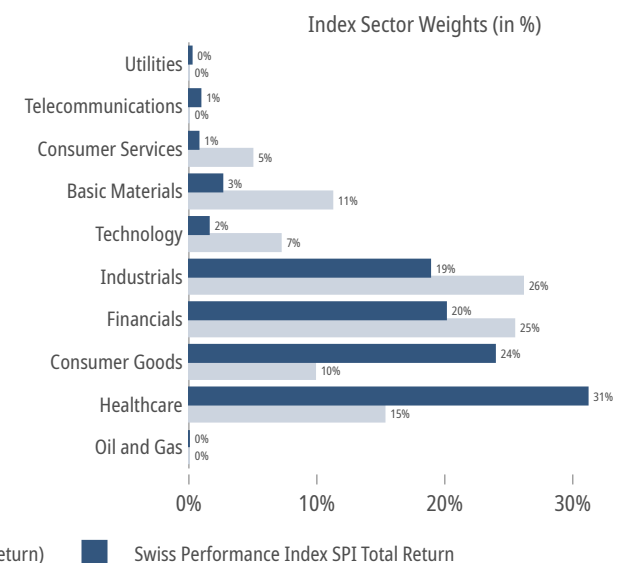
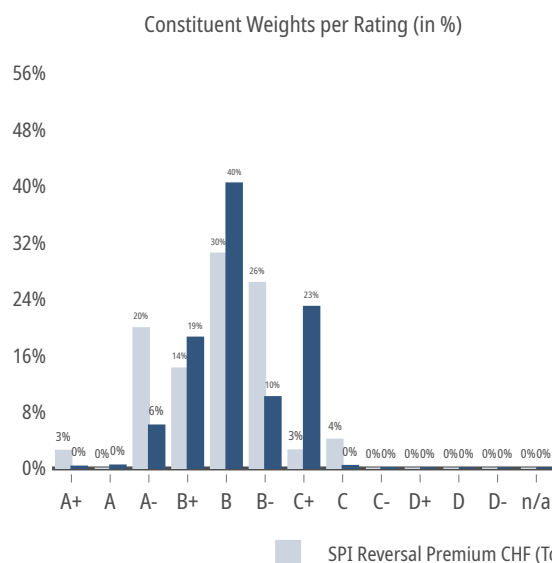
	SPIRVC	SXGE
No of Components	30	212
Historical Data Since	12/31/2003	01/01/1996
Launch Date	09/13/2016	08/01/1987
ESG Rating	B (8.2)	B (7.76)
Calculation Interval	3 minutes	3 minutes
Base value	100	1000
Mcap Mio CHF		
Largest Mcap	796.26	255,652.50
Smallest Mcap	129.02	0.44
Average Mcap	340.67	7,369.27
Median Mcap	283.90	604.90

³Market capitalization free-float adjusted

Top 10 Components

	Weight
NOVARTIS N	7.79%
BARRY CALLEBAUT N	6.24%
SGS N	5.89%
SWISS PRIME SITE N	5.60%
PSP N	5.15%
SCHINDLER PS	4.87%
FLUGHAFEN ZUERICH ...	4.15%
CLARIANT N	3.90%
GIVAUDAN N	3.75%
BALOISE N	3.62%
Total	50.97%

Sustainability Characteristics and Sector Exposure



Index Information

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

Index Methodology

The SPI Reversal Premium CHF (Total Return) 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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