

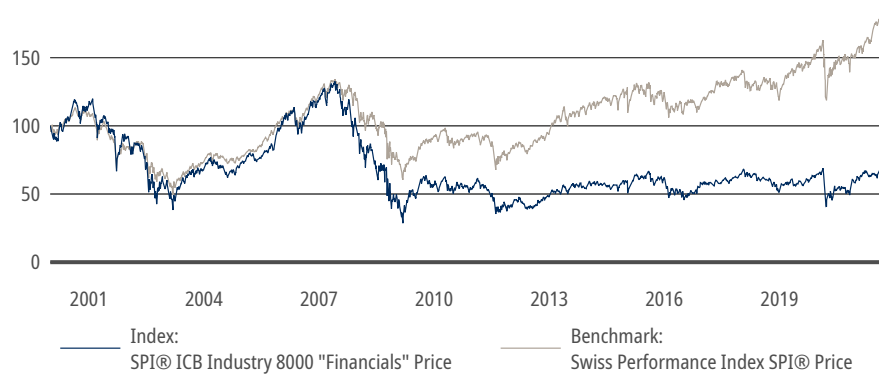


SPI® ICB Industry 8000 "Financials" Price

Index Description

The SPI® ICB Industry 8000 "Financials" Price (C8000P) index measures the development of the sector Financials within the SPI. The sector definition is based on the sector classification standard of ICB with 9 Industries and 18 Supersectors. The SPI Sector Indices are variable components indices with their components weighted by freefloat market capitalisation. The index was launched on January 01, 1996 and standardised at 1000 points as of January 01, 1996. As of today the index represents more than 17% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

| Year | C8000P | SPIX |
|------|---------|---------|
| YTD | 14.36% | 14.12% |
| 2020 | -6.07% | 0.61% |
| 2019 | 21.96% | 26.67% |
| 2018 | -17.85% | -11.41% |
| 2017 | 13.12% | 16.32% |
| 2016 | -8.20% | -4.67% |
| 2015 | 3.98% | -0.25% |
| 2014 | 5.86% | 9.73% |

Risk and Return Profile¹

| | YTD | 3 Mths | 1 Yr | 3 Yrs | 7 Yrs | 15 Yrs |
|----------------------|--------|--------|--------|--------|--------|--------|
| Return | | | | | | |
| C8000P | 14.36% | 5.63% | 40.14% | 6.91% | 3.06% | -3.46% |
| SPIX | 14.12% | 0.43% | 27.12% | 11.43% | 5.77% | 2.63% |
| Volatility | | | | | | |
| C8000P | 12.69% | 19.38% | 21.92% | 20.44% | 18.10% | 21.08% |
| SPIX | 11.49% | 17.77% | 12.48% | 12.77% | 11.95% | 12.55% |
| Tracking Err. | | | | | | |
| C8000P ² | 11.81% | 1.88% | 16.01% | 12.71% | 11.30% | 13.03% |

¹ Annualized values, except return figures below 1Yr; ² Used benchmark: Swiss Performance Index SPI® Price

Maximum Drawdown

| | High Date | Low Date | High Value | Low Value | Drawdown |
|----------------------|------------|------------|------------|-----------|----------|
| 15 Years back | | | | | |
| C8000P | 06/01/2007 | 10/11/2021 | 1,326.47 | 0.0 | -100.00% |
| SPIX | 06/01/2007 | 03/09/2009 | 602.71 | 271.25 | -54.99% |

Dividend Yield & Turnover

| | C8000P | SPIX |
|-------------------|--------|-------|
| Div. Yield | | |
| 2021 | 3.67% | 2.65% |
| 2020 | 5.59% | 3.19% |
| 2019 | 4.44% | 3.10% |
| 2018 | 3.85% | 3.20% |
| 2017 | 4.36% | 3.09% |
| 2016 | 4.80% | 3.42% |
| 2015 | 3.68% | 2.93% |

| | C8000P | SPIX |
|-----------------|--------|-------|
| Turnover | | |
| 2021 | 1.79% | 1.84% |
| 2020 | 11.28% | 2.87% |
| 2019 | 4.26% | 4.59% |
| 2018 | 2.01% | 3.05% |
| 2017 | 4.23% | 8.45% |
| 2016 | 3.67% | 3.36% |
| 2015 | 6.69% | 3.54% |

All data retrieved as of 10/29/2021

Index Characteristics

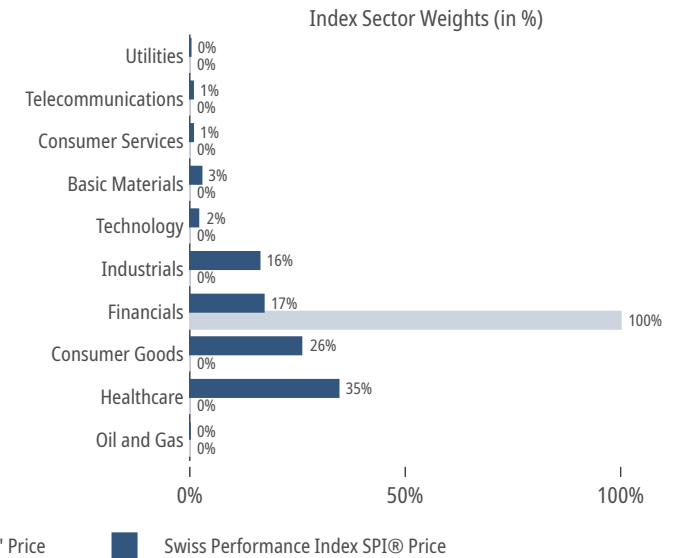
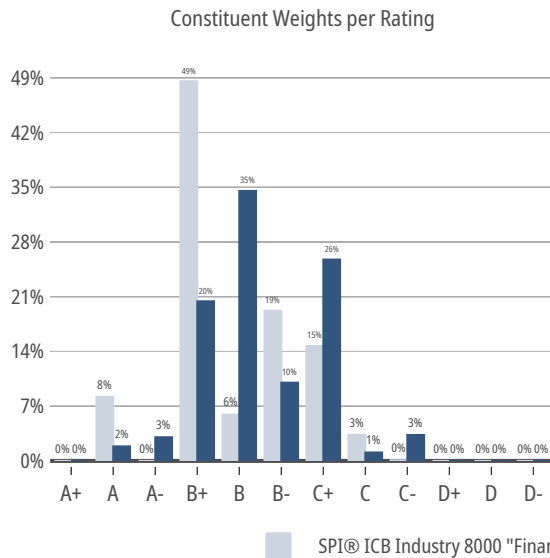
| | C8000P | SPIX |
|-----------------------------------|------------|--------------|
| Historical Data Since | 01/01/1996 | 01/01/1996 |
| Launch Date | 01/01/1996 | 01/01/1996 |
| ESG Rating | B (8.14) | B (7.54) |
| Calculation Interval | 3 minutes | 3 minutes |
| No of Components | 63 | 220 |
| Mcap (Mio CHF)³ | | |
| Index Mcap | 297,129.23 | 1,733,896.22 |
| Largest Mcap | 61,071.78 | 340,108.30 |
| Smallest Mcap | 1.10 | 1.10 |
| Average Mcap | 4,716.34 | 7,881.35 |
| Median Mcap | 543.82 | 616.18 |

³ Market capitalization free-float adjusted

Top 10 SPI® ICB Industry 8000 "Financials" Price Components

| | Mcap (Mio CHF) ³ | Weight |
|-----------------------|-----------------------------|--------|
| ZURICH INSURANCE N | 61,071.78 | 20.55% |
| UBS GROUP N | 57,534.81 | 19.36% |
| PARTNERS GROUP N | 36,242.47 | 12.20% |
| SWISS RE N | 25,612.91 | 8.62% |
| CS GROUP N | 25,266.93 | 8.50% |
| SWISS LIFE HOLDING... | 15,846.26 | 5.33% |
| JULIUS BAER N | 14,640.63 | 4.93% |
| SWISS PRIME SITE N | 7,065.24 | 2.38% |
| BALOISE N | 6,686.80 | 2.25% |
| PSP N | 5,247.29 | 1.77% |
| Total | 255,215.12 | 85.89% |

Index Exposure and Sustainability Characteristics



Index Information

| | Symbol | ISIN | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|---------------|--------|--------------|---------------|------------------|----------------|
| C8000P | | | | | |
| Price | C8000P | CH0022647850 | .C8000P | SEFINX | No |
| Total Return | C8000T | CH0022647934 | .C8000T | SEFIN | No |
| SPIX | | | | | |
| Price | SPIX | CH0000222353 | .SPIX | SPIND | Yes |
| Total Return | SXGE | CH0009987501 | .SSHI | SPI | Yes |

Index Methodology

The SPI® ICB Industry 8000 "Financials" 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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