

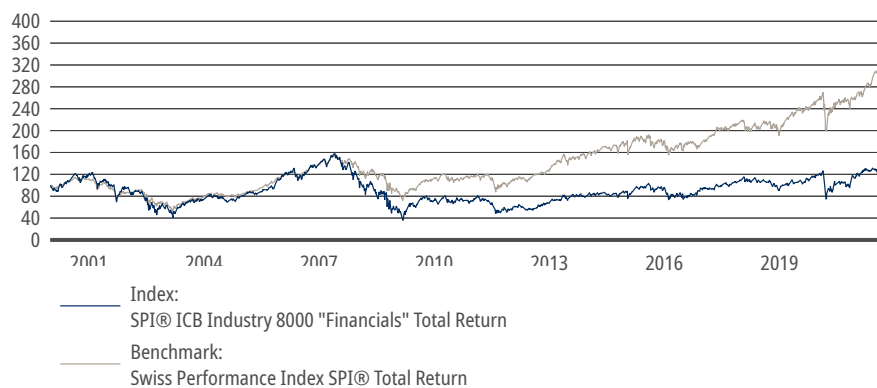


SPI® ICB Industry 8000 "Financials" Total Return

Index Description

The SPI® ICB Industry 8000 "Financials" Total Return (C8000T) 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® Total Return (SXGE) covers 99% of that market.

Index Performance



Annual Index Return

Year	C8000T	SXGE
YTD	18.55%	17.15%
2020	-0.82%	3.82%
2019	27.38%	30.59%
2018	-14.69%	-8.57%
2017	18.05%	19.92%
2016	-3.80%	-1.41%
2015	7.81%	2.68%
2014	9.46%	13.00%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
C8000T	18.55%	5.63%	46.25%	11.78%	7.53%	0.14%
SXGE	17.15%	0.51%	30.64%	14.75%	9.04%	5.71%
Volatility						
C8000T	11.76%	19.38%	21.77%	20.67%	18.25%	21.40%
SXGE	11.99%	17.65%	12.77%	12.95%	12.15%	12.80%
Tracking Err.						
C8000T ²	11.66%	1.97%	16.27%	13.12%	11.33%	13.11%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
C8000T	06/01/2007	03/09/2009	1,580.64	356.38	-77.45%
SXGE	06/01/2007	03/09/2009	7,746.54	3,621.61	-53.25%

Dividend Yield & Turnover

	C8000T	SXGE
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%
Turnover		
2021	4.95%	4.17%
2020	16.42%	5.72%
2019	7.93%	7.66%
2018	5.34%	6.19%
2017	8.13%	11.06%
2016	7.77%	6.36%
2015	9.92%	6.26%

Index Characteristics

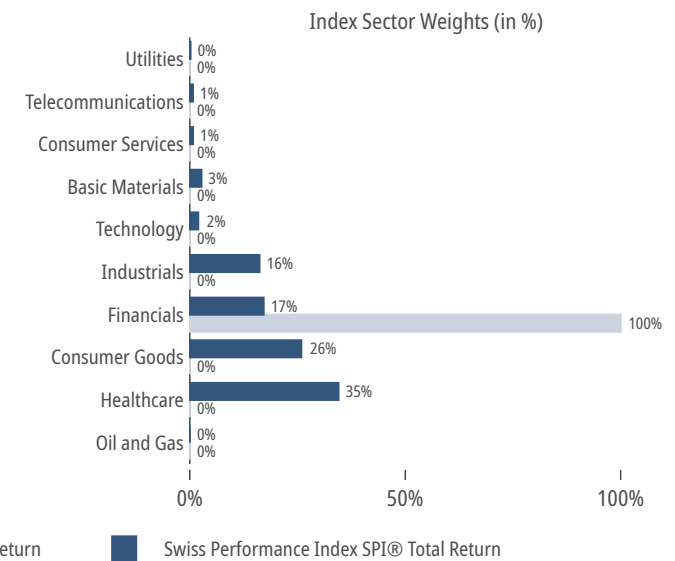
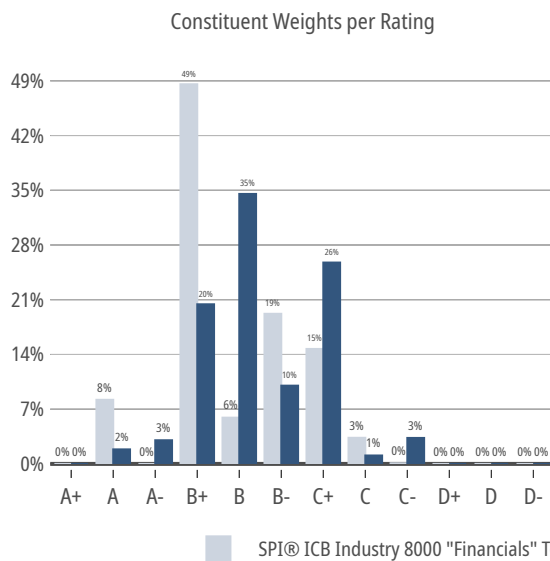
	C800T	SXGE
Historical Data Since	01/01/1996	08/01/1987
Launch Date	01/01/1996	08/01/1987
ESG Rating	B (8.14)	B (7.54)
Calculation Interval	3 minutes	3 minutes
No of Components	63	220
Mcap (Mio CHF)³		
Index Mcap	297,129.23	1,733,896.22
Largest Mcap	61,071.78	340,108.30
Smallest Mcap	1.10	1.10
Average 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" Total Return 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
C800T					
Total Return	C800T	CH0022647934	.C800T	SEFIN	No
Price	C800P	CH0022647850	.C800P	SEFINX	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SPI® ICB Industry 8000 "Financials" 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](#).

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