

# BBGI ESG Swiss Equities CHF - THE STRATEGIES AND INDICES

A BBGI exclusivity since 1999

February 2022

Annualized returns since 1999  
from **+6.61%** to **+8.32%**

The Swiss market is not immune to the European geopolitical tensions.

	Feb	YTD
BBGI ESG Index - Core	-3.32%	-7.71%
BBGI ESG Index - Mid	-3.34%	-7.75%
BBGI ESG Index - Broad	-3.31%	-7.40%

## Developments in the indices :

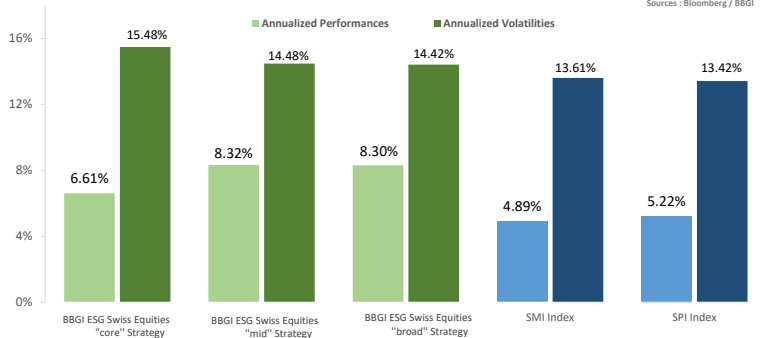
The serious geopolitical crisis that hit Europe since the end of February did not spare Switzerland. The withdrawal of the sanitary measures will certainly boost consumption in several areas such as the retail and the hospitality sectors, as shown by the PMI services indicator, which rose sharply from 56.4 to 64.3 points. Nevertheless, this movement will certainly not be enough to compensate for the negative impact that the European economic recovery is having. Inflation is at its highest level and in Switzerland, it reached +2.2% in February compared to +1.6% in January.

The rise of the Swiss franc against several currencies has not managed to attenuate this rise in inflation. The rise in the Swiss franc against the euro will certainly weigh on Swiss economic growth in the first quarter by increasing the value of our exports to our economic partners which are in majority in the EU. The rise in energy prices seen in recent weeks is also very likely to increase the cost of transportation and therefore contribute to maintaining a high price level for imported goods, which in turn would contribute to maintaining inflation. The KOF economic barometer also declined slightly this month from 107.8 points to 105. In this environment, Swiss equities also declined in February. The SPI fell by -2.20% and the SMI lost -1.96%.

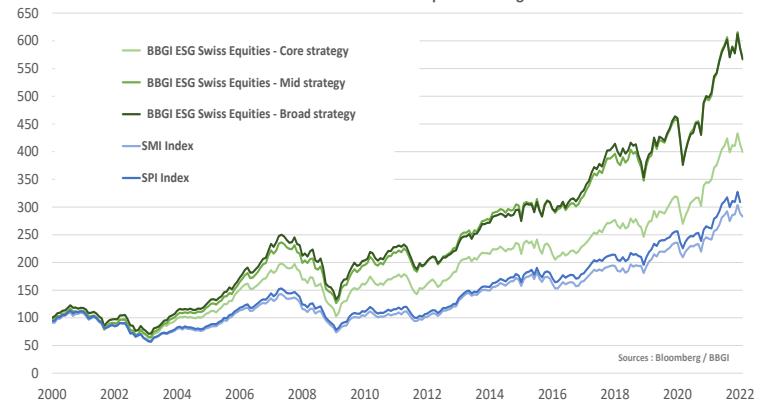
The BBGI ESG Swiss Equities strategies and indices showed a comparable trend. The Core strategy, which includes the 20 SMI stocks, weighted according to their ESG rating, posted a negative performance of -3.32%. The Mid strategy, which incorporates the 40 largest Swiss market capitalizations, achieved a similar performance, falling by -3.34%. The more broad-based approach, which includes the 60 largest Swiss stock market capitalizations, performed just slightly better, but still lost -3.31% in February.

From a long-term perspective, the BBGI Swiss Equities ESG strategies (+6.61% to +8.32%) have consistently outperformed the returns of the SPI (+5.22%) and SMI (+4.89%) in annualized terms and this since 1999.

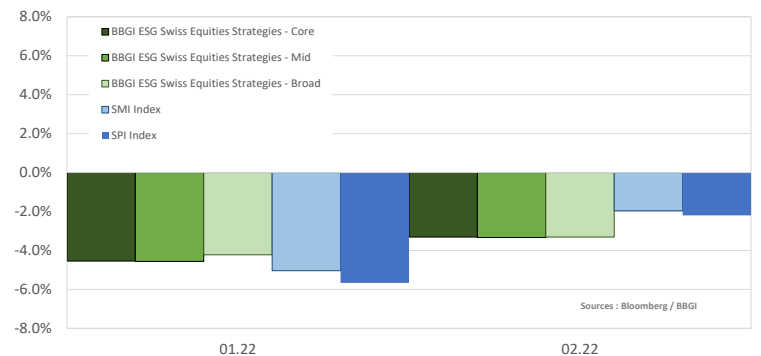
Annualized performances of the BBGI ESG Swiss Equities Strategies 1999-2021



Performances of the BBGI ESG Swiss Equities Strategies 1999-2021



Monthly performances of the BBGI ESG Swiss Equities Strategies in 2022



The systemically diversified strategies of the BBGI ESG Swiss Equities Indices have generated annualized returns ranging from **+6.61%** to **+8.32%** since 1999 to date.

The composition of our strategies and indices is available upon request