

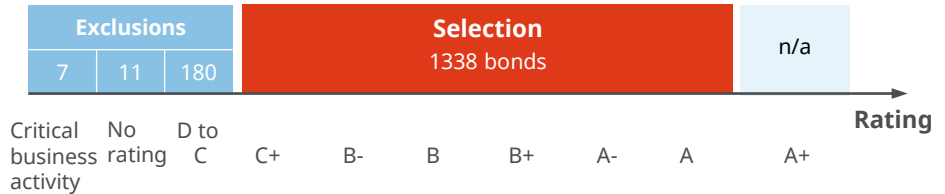


# SBI ESG Index

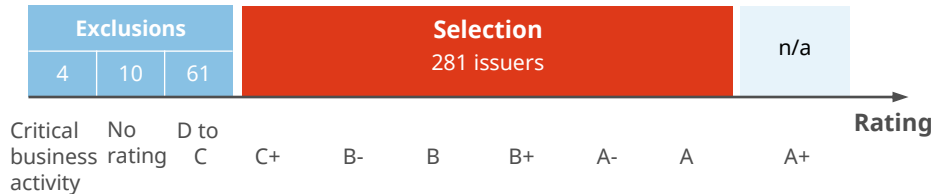
# SBI ESG – Methodology

- › Currently not eligible SBI constituents due to
  - ESG rating:** 191 bonds / 71 issuer
  - Critical business activity:** 7 bonds / 4 issuer
  - SVVK:** 0 bonds / 0 issuer
- › Reviewed on a monthly basis
- › Each month-end, the then-current ESG data from Inrate will be used for the SBI constituents
- › For new issues, where Inrate already covers the issuer, the issuer’s ESG rating will be used. For new issues, where Inrate does not currently cover the issuer, Inrate will try to provide an ad-hoc analysis to determine whether the bond will be eligible for the SBI ESG

## SBI ESG #bonds



## SBI ESG #issuers



# SBI ESG – Data and Performance

- **ESG index name:** SBI ESG AAA-BBB Total Return  
**ISIN:** CH0543852013  
**Symbol:** SBESGT
- Slight underperformance until beginning of 2018, slight outperformance thereafter
- Overall, performance comparable to SBI
- Average ESG Score SBI is B (7.91) vs. B+ (8.53) for SBI ESG

## Relative Performance (SBI ESG versus SBI)



Data as of 31 August 2021

# SBI ESG – History key figures

	2021 YTD	2020	2019	2018	2017
<b>Return</b>					
SBI ESG	-1.36%	0.98%	3.07%	0.07%	0.05%
SBI	-1.25%	0.90%	3.05%	0.07%	0.13%
<b>Vola</b>					
SBI ESG	2.26%	3.90%	3.32%	2.13%	2.23%
SBI	2.14%	3.78%	3.17%	2.01%	2.05%
<b>Turnover</b>					
SBI ESG	5.00%	8.57%	8.19%	9.14%	7.80%
SBI	5.44%	9.28%	9.11%	10.03%	9.41%
<b>Tracking Error</b>	0.12%	0.26%	0.15%	0.17%	0.22%

	Average ESG Rating
SBI ESG	7.91
SBI	8.53

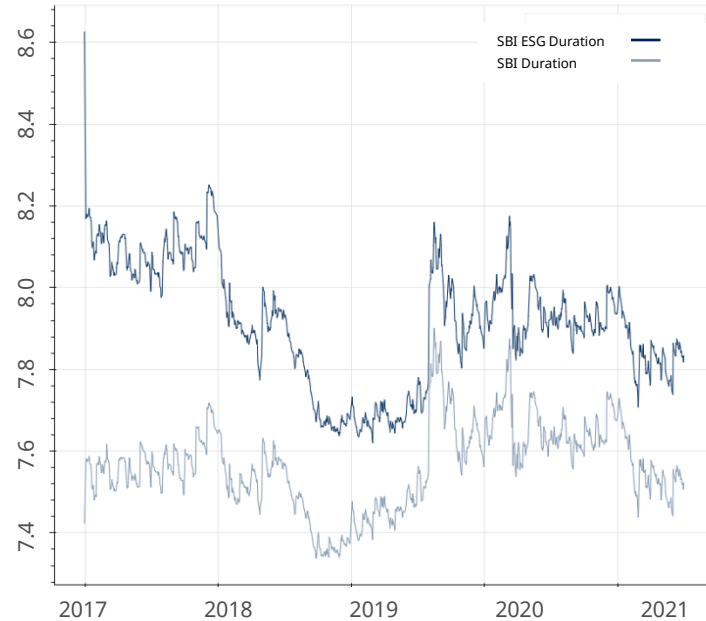
# SBI ESG – Data and Performance

## Yield Index (SBI versus SBI ESG)



- **ESG index name:** SBI ESG AAA-BBB Yield
- **ISIN:** CH0543852039
- **Symbol:** SBESGY
- Comparable yield to SBI

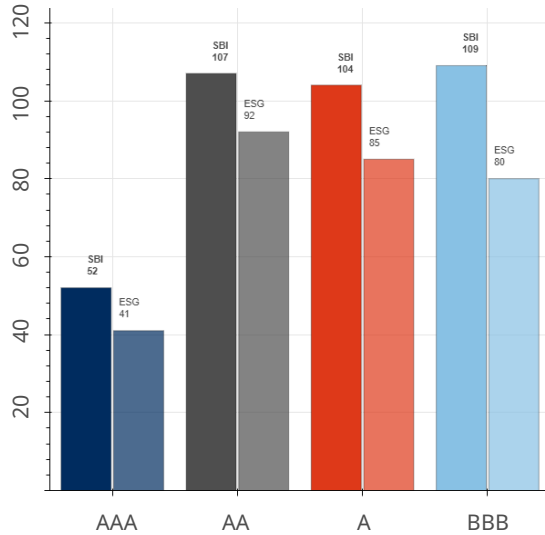
## Duration Index (SBI versus SBI ESG)



- **ESG index name:** SBI ESG AAA-BBB Duration
- **ISIN:** CH0543852047
- **Symbol:** SBESGD
- Slightly higher duration than SBI

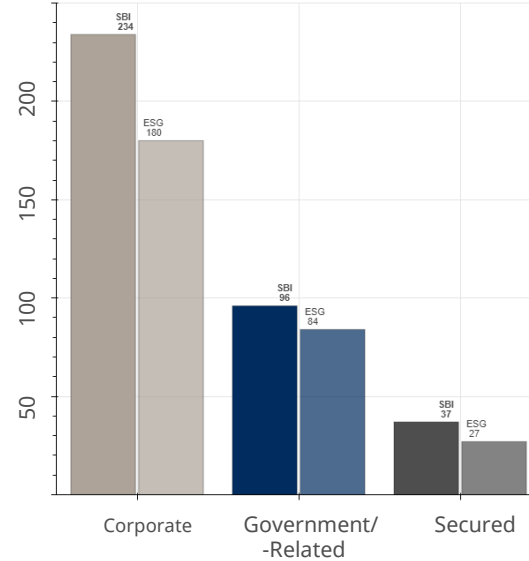
# SBI ESG – Data and Performance

Number of Issuers by SBI Composite Rating  
(SBI versus SBI ESG)



- › Most exclusions in BBB bucket
- › Leads to a higher weight of AAA bucket and a lower weight of BBB bucket in SBI ESG compared to SBI

Number of Issuers by Segment  
(SBI versus SBI ESG)



- › Most exclusions in corporate bond segment
- › Leads to a higher weight of government segment and lower weight of corporate segment in SBI ESG compared to SBI

# Availability of SIX ESG Indices

## Equity Indices

- › SPI ESG
- › SPI ESG Weighted
- › SPI ESG Select
- › SPI Gender Equality

## Strategy Indices

- › SPI ESG Multi Premia
- › SPI ESG Select
- › SPI ESG Value
- › SPI ESG Size
- › SPI ESG Momentum
- › SPI ESG Residual
- › SPI ESG Low Risk
- › SPI ESG Quality

## Fixed Income Indices

- › SBI ESG
- › SBI ESG Domestic
- › SBI ESG Domestic Government
- › SBI ESG Dom. Non-Government
- › SBI ESG Foreign
- › SBI ESG Corporate
- › SBI ESG Corporate Domestic
- › SBI ESG Corporate Foreign
- › SBI ESG Screened

- › available composite ratings: AAA-BBB, AAA-AA, AAA-A, AAA, AA, A-BBB
- › available maturity buckets: 1-3, 1-5, 3-5, 3-7, 5-7, 1-10, 1-15, 5-10, 7-10, 7+, 7-15, 10-15, 15+

Available via [SIX Website](#) and  
Data Vendors and investable via [Index-based products](#)

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