

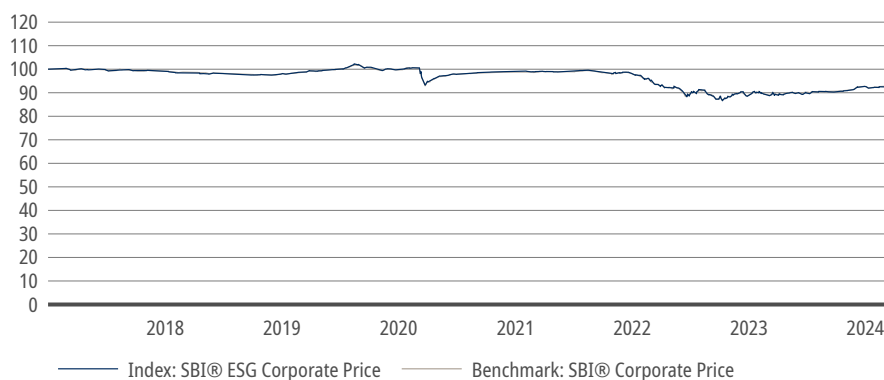


SBI® ESG Corporate Price

Index Description

The SBI® ESG Corporate PR (SBESCP) is based on the SBI® Corporate Price, but introduces an additional layer of sustainability criteria. Issuers are selected on the basis of three criteria mainly sourced from Inrate (www.inrate.com). On December 30, 2016 the SBI® ESG Corporate PR was standardised at 100 points. In order to be included in this index, a bond must be a component of the SBI® Corporate Price, and its issuer must have an ESG impact rating of C+ or better on a scale from A+ to D-. To be selected for the index, all instruments are subject to revenue limits in the following sectors: adult entertainment, alcohol, armaments, gambling, genetic engineering, nuclear energy, coal, tobacco and oil sands. In addition instruments must not been recommended for exclusion by the Swiss Association for responsible Investments (SVVK-ASIR) and need to fulfill the United Nations Global Compact (UNGC) assessment. Its benchmark, SBI® Corporate Price (S71P), includes CHF bonds from corporates globally with no specific sustainability requirements.

Index Performance



Annual Index Return

Year	SBESCP	S71P
YTD	-0.13%	-0.11%
2023	4.68%	4.64%
2022	-9.81%	-9.68%
2021	-1.15%	-1.08%
2020	-0.32%	-0.44%
2019	1.76%	1.75%
2018	-1.37%	-1.46%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBESCP	-0.13%	0.72%	3.87%	-2.11%	-1.16%	-
S71P	-0.11%	0.74%	3.85%	-2.06%	-1.15%	-
Volatility						
SBESCP	0.63%	1.82%	1.80%	3.71%	3.69%	-
S71P	0.62%	1.79%	1.75%	3.63%	3.64%	-
Tracking Err.						
SBESCP	0.01%	0.03%	0.07%	0.27%	0.21%	-

¹Annualized values for figures > 1Yr; ²Used benchmark: SBI® Corporate Price

Average Coupon

Year	SBESCP	S71P
2024	1.24%	1.25%
2023	1.17%	1.19%
2022	0.78%	0.80%
2021	1.00%	0.68%
2020	1.04%	0.81%
2019	1.26%	0.94%
2018	1.50%	1.09%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SBESCP	08/15/2019	10/10/2022	102.27	86.68	-15.24%
S71P	08/15/2019	10/10/2022	103.84	88.20	-15.06%

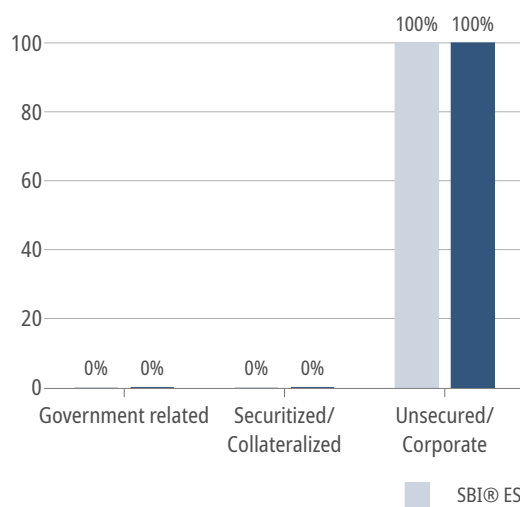
Index Characteristics

	SBESCP	S71P
No of Components	614	703
Historical Data Since	12/30/2016	12/30/2010
Launch Date	02/01/2021	01/03/2011
ESG Rating	B (7.78)	B- (7.4)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.73	1.73
Duration	4.42	4.31
Domestic / Foreign %	61.8% / 38.2%	59.0% / 41.0%
Average Credit Rating	A	A

Top 10 Issuers

	Mcap (Mio CHF)	Weight
Nestlé	4,930.99	4.06%
Roche Kapitalmarkt	4,301.31	3.54%
Deutsche Bahn Finance Gmbh	2,984.85	2.46%
Swisscom	2,696.93	2.22%
Banque Fed du Crédit Mutuel	2,594.01	2.14%
SGS AG	2,314.28	1.91%
BNP Paribas	2,152.25	1.77%
LGT Bank AG	2,046.90	1.69%
Cembra Money Bank	1,974.77	1.63%
Bâloise	1,915.78	1.58%
Total	27,912.08	22.99%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBESCP					
Price	SBESCP	CH0543852146	.SBESCPR		Yes
Total Return	SBESCT	CH0543852138	.SBESCTR		Yes
S71P					
Price	S71P	CH0119565908	.S71P		Yes
Total Return	S71T	CH0119565890	.S71T		Yes

Index Methodology

The SBI® ESG Corporate Price is calculated as a market capitalization weighted index using the Laspeyres method. The respective methodology is described in more detail in the [Rulebook](#).

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