SBI® ESG Corporate Price

Index Description

The SBI® ESG Corporate Price (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 Price 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-. In addition, a company must generate less than 5% revenue in the sectors of adult entertainment, alcohol, armaments, gambling, genetic engineering, nuclear energy, coal or tobacco. Lastly, companies that generate revenue with oil sand or are on the exclusion list of SVVK-ASIR are not taken into account. Its benchmark, SBI Corporate Price (S71P), includes CHF bonds from corporates globally with no specific sustainability requirements.

Index Performance

![Index Performance Graph]

<table>
<thead>
<tr>
<th>Year</th>
<th>SBESCP</th>
<th>S71P</th>
</tr>
</thead>
<tbody>
<tr>
<td>2022</td>
<td>0.64%</td>
<td>0.67%</td>
</tr>
<tr>
<td>2021</td>
<td>-1.15%</td>
<td>-1.08%</td>
</tr>
<tr>
<td>2020</td>
<td>-0.32%</td>
<td>-0.44%</td>
</tr>
<tr>
<td>2019</td>
<td>1.76%</td>
<td>1.75%</td>
</tr>
<tr>
<td>2018</td>
<td>-1.37%</td>
<td>-1.46%</td>
</tr>
</tbody>
</table>

Annual Index Return

<table>
<thead>
<tr>
<th>Year</th>
<th>SBESCP</th>
<th>S71P</th>
</tr>
</thead>
<tbody>
<tr>
<td>YTD</td>
<td>-3.33%</td>
<td>-3.61%</td>
</tr>
<tr>
<td>2021</td>
<td>-1.15%</td>
<td>-1.08%</td>
</tr>
<tr>
<td>2020</td>
<td>-0.32%</td>
<td>-0.44%</td>
</tr>
<tr>
<td>2019</td>
<td>1.76%</td>
<td>1.75%</td>
</tr>
<tr>
<td>2018</td>
<td>-1.37%</td>
<td>-1.46%</td>
</tr>
</tbody>
</table>

Average Coupon

<table>
<thead>
<tr>
<th>Year</th>
<th>SBESCP</th>
<th>S71P</th>
</tr>
</thead>
<tbody>
<tr>
<td>2022</td>
<td>0.64%</td>
<td>0.67%</td>
</tr>
<tr>
<td>2021</td>
<td>0.65%</td>
<td>0.68%</td>
</tr>
<tr>
<td>2020</td>
<td>1.01%</td>
<td>0.81%</td>
</tr>
<tr>
<td>2019</td>
<td>1.15%</td>
<td>0.94%</td>
</tr>
<tr>
<td>2018</td>
<td>1.39%</td>
<td>1.09%</td>
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Risk and Return Profile

<table>
<thead>
<tr>
<th></th>
<th>YTD</th>
<th>3 Mths</th>
<th>1 Yr</th>
<th>3 Yrs</th>
<th>7 Yrs</th>
<th>15 Yrs</th>
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<tbody>
<tr>
<td>Return</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SBESCP</td>
<td>-3.33%</td>
<td>-3.74%</td>
<td>-3.81%</td>
<td>-1.23%</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>S71P</td>
<td>-3.61%</td>
<td>-4.00%</td>
<td>-4.09%</td>
<td>-1.36%</td>
<td>-1.03%</td>
<td>-</td>
</tr>
<tr>
<td>Volatility</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SBESCP</td>
<td>2.78%</td>
<td>3.17%</td>
<td>2.87%</td>
<td>4.49%</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>S71P</td>
<td>3.60%</td>
<td>3.80%</td>
<td>3.04%</td>
<td>4.51%</td>
<td>3.13%</td>
<td>-</td>
</tr>
<tr>
<td>Tracking Err.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SBESCP</td>
<td>0.82%</td>
<td>0.67%</td>
<td>0.33%</td>
<td>0.23%</td>
<td>-</td>
<td>-</td>
</tr>
<tr>
<td>S71P</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
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</tr>
</tbody>
</table>

Maximum Drawdown

<table>
<thead>
<tr>
<th></th>
<th>High Date</th>
<th>Low Date</th>
<th>High Value</th>
<th>Low Value</th>
<th>Drawdown</th>
</tr>
</thead>
<tbody>
<tr>
<td>5 Years back</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SBESCP</td>
<td>08/15/2019</td>
<td>03/24/2020</td>
<td>102.27</td>
<td>93.21</td>
<td>-8.86%</td>
</tr>
<tr>
<td>S71P</td>
<td>08/15/2019</td>
<td>03/24/2020</td>
<td>103.84</td>
<td>94.60</td>
<td>-8.90%</td>
</tr>
</tbody>
</table>

All data retrieved as of 02/28/2022
Index Characteristics

<table>
<thead>
<tr>
<th></th>
<th>SBESCP</th>
<th>S71P</th>
</tr>
</thead>
<tbody>
<tr>
<td>No of Components</td>
<td>537</td>
<td>656</td>
</tr>
<tr>
<td>Historical Data Since</td>
<td>12/30/2016</td>
<td>12/30/2016</td>
</tr>
<tr>
<td>Launch Date</td>
<td>12/30/2016</td>
<td>12/30/2016</td>
</tr>
<tr>
<td>Calculation Interval</td>
<td>3 minutes</td>
<td>3 minutes</td>
</tr>
<tr>
<td>Yield to Maturity</td>
<td>0.91</td>
<td>1.01</td>
</tr>
<tr>
<td>Duration</td>
<td>4.67</td>
<td>4.44</td>
</tr>
<tr>
<td>Domestic / Foreign %</td>
<td>56.4% / 43.6%</td>
<td>51.1% / 48.9%</td>
</tr>
<tr>
<td>Average Credit Rating</td>
<td>A</td>
<td>A</td>
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Top 10 Issuers

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<tr>
<th></th>
<th>Mcap (Mio CHF)</th>
<th>Weight</th>
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</thead>
<tbody>
<tr>
<td>Swisscom</td>
<td>3,426.07</td>
<td>3.11%</td>
</tr>
<tr>
<td>Deutsche Bahn Finance Gmb</td>
<td>3,193.76</td>
<td>2.90%</td>
</tr>
<tr>
<td>Raiffeisen</td>
<td>2,379.61</td>
<td>2.16%</td>
</tr>
<tr>
<td>Banque Fed du Crédit Mutue</td>
<td>2,318.11</td>
<td>2.10%</td>
</tr>
<tr>
<td>Credit Agricole S.A.</td>
<td>2,167.82</td>
<td>1.97%</td>
</tr>
<tr>
<td>SGS AG</td>
<td>2,100.65</td>
<td>1.91%</td>
</tr>
<tr>
<td>Swiss Prime Site Finance AG</td>
<td>2,042.15</td>
<td>1.85%</td>
</tr>
<tr>
<td>Roche Kapitalmarkt</td>
<td>2,004.55</td>
<td>1.82%</td>
</tr>
<tr>
<td>LGT Bank AG</td>
<td>1,915.66</td>
<td>1.74%</td>
</tr>
<tr>
<td>PSP Swiss Property AG</td>
<td>1,794.49</td>
<td>1.63%</td>
</tr>
<tr>
<td>Total</td>
<td>23,342.86</td>
<td>21.19%</td>
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</tbody>
</table>

Index Sector Weightings (in %)

![Graph showing sector weightings]

Index SBI Composite Rating (in %)

![Graph showing composite ratings]

Index Information

<table>
<thead>
<tr>
<th></th>
<th>Symbol</th>
<th>ISIN</th>
<th>Refinitiv RIC</th>
<th>Bloomberg Ticker</th>
<th>BMR Compliance</th>
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<tbody>
<tr>
<td>SBESCP</td>
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<td>CH0543852146</td>
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<td>Price</td>
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<tr>
<td>Total Return</td>
<td></td>
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</tbody>
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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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