

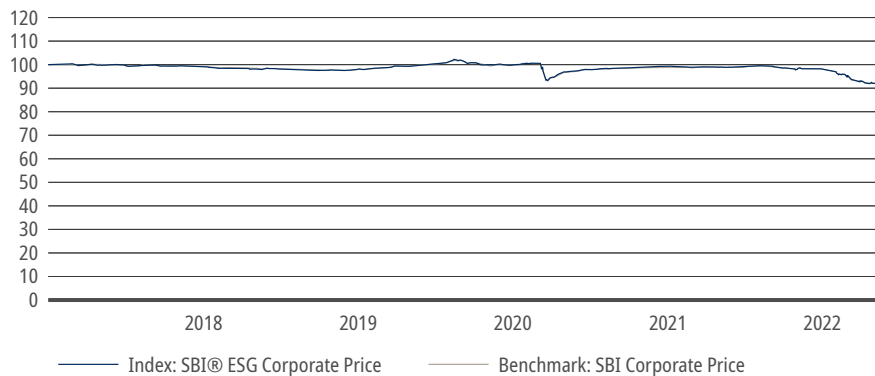


# SBI® ESG Corporate Price

## 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



## Annual Index Return

Year	SBESCP	S71P
YTD	-6.91%	-6.89%
2021	-1.15%	-1.08%
2020	-0.32%	-0.44%
2019	1.76%	1.75%
2018	-1.37%	-1.46%
2017	-0.73%	-0.62%

## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBESCP	-6.91%	-3.70%	-7.60%	-2.92%	-	-
S71P	-6.89%	-3.40%	-7.56%	-2.93%	-1.56%	-
<b>Volatility</b>						
SBESCP	2.17%	2.05%	3.12%	4.59%	-	-
S71P	2.52%	1.71%	3.17%	4.57%	3.21%	-
<b>Tracking Err.</b>						
SBESCP	0.66%	0.35%	0.41%	0.26%	-	-

## Average Coupon

Year	SBESCP	S71P
2022	0.62%	0.65%
2021	0.65%	0.68%
2020	1.01%	0.81%
2019	1.15%	0.94%
2018	1.39%	1.09%
2017	1.64%	1.21%

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: SBI Corporate Price

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>5 Years back</b>					
SBESCP	08/15/2019	05/31/2022	102.27	91.39	-10.64%
S71P	08/15/2019	05/31/2022	103.84	92.88	-10.55%

All data retrieved as of 05/31/2022

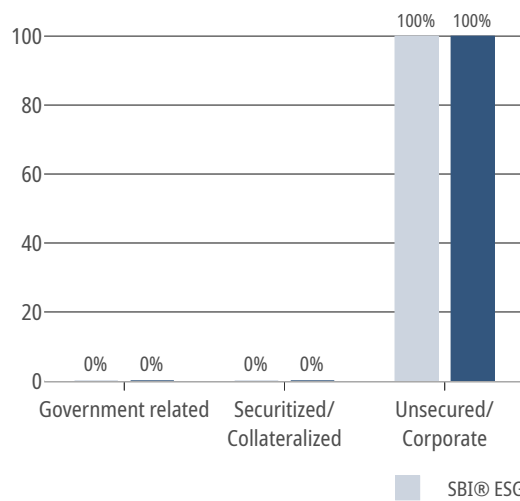
## Index Characteristics

	SBESCP	S71P
No of Components	537	661
Historical Data Since	12/30/2016	12/30/2010
Launch Date	02/01/2021	01/03/2011
ESG Rating	B (7.8)	B- (7.09)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.58	1.59
Duration	4.55	4.32
Domestic / Foreign %	56.7% / 43.3%	51.7% / 48.3%
Average Credit Rating	A	A

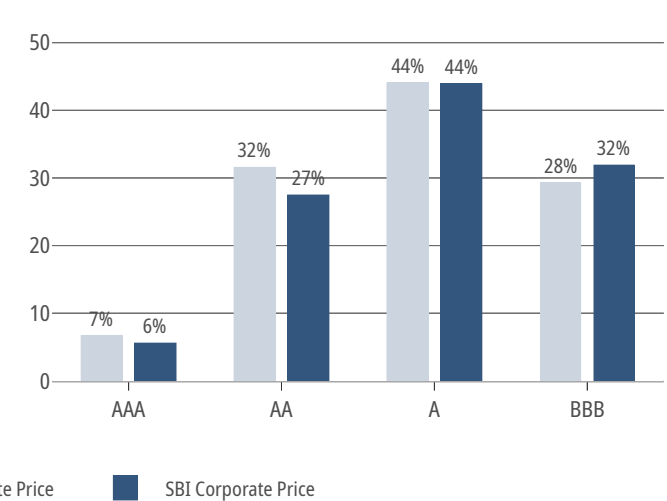
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Roche Kapitalmarkt	3,607.47	3.39%
Deutsche Bahn Finance Gmb	3,018.98	2.83%
Swisscom	2,973.95	2.79%
Raiffeisen	2,295.01	2.16%
Banque Fed du Crédit Mutue	2,150.82	2.02%
SGS AG	2,044.27	1.92%
Credit Agricole S.A.	1,973.18	1.85%
Swiss Prime Site Finance AG	1,965.59	1.85%
Zürich Vers.-Gesellschaft	1,754.76	1.65%
PSP Swiss Property AG	1,730.71	1.63%
Total	23,514.75	22.08%

## Index Sector Weightings (in %)



## Index SBI Composite Rating (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SBESCP</b>					
Price	SBESCP	CH0543852146	.SBESCP		No
Total Return	SBESCT	CH0543852138	.SBESCTR		No
<b>S71P</b>					
Price	S71P	CH0119565908	.S71P		No
Total Return	S71T	CH0119565890	.S71T		No

## 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](#).

## Licensing

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SIX  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

Business Support  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

Technical Support  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)