

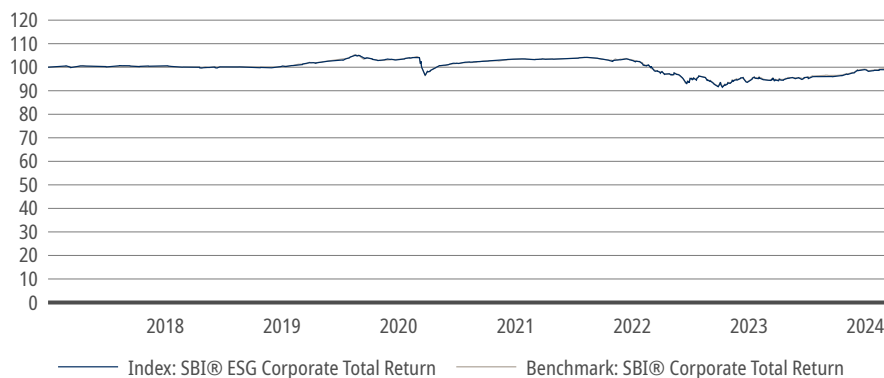


# SBI® ESG Corporate Total Return

## Index Description

The SBI® ESG Corporate TR (SBESCT) is based on the SBI® Corporate Total Return, but introduces an additional layer of sustainability criteria. Issuers are selected on the basis of three criteria mainly sourced from Inrate ([www.inrate.com](http://www.inrate.com)). On December 30, 2016 the SBI® ESG Corporate TR was standardised at 100 points. In order to be included in this index, a bond must be a component of the SBI® Corporate Total Return, 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 Total Return (S71T), includes CHF bonds from corporates globally with no specific sustainability requirements.

## Index Performance



## Annual Index Return

Year	SBESCT	S71T
YTD	0.07%	0.10%
2023	5.73%	5.70%
2022	-9.14%	-8.99%
2021	-0.44%	-0.36%
2020	0.50%	0.40%
2019	2.71%	2.73%
2018	-0.29%	-0.35%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBESCT	0.07%	1.01%	4.98%	-1.28%	-0.23%	-
S71T	0.10%	1.04%	4.97%	-1.22%	-0.20%	-
<b>Volatility</b>						
SBESCT	0.62%	1.80%	1.79%	3.72%	3.69%	-
S71T	0.58%	1.76%	1.74%	3.64%	3.64%	-
<b>Tracking Err.</b>						
SBESCT	0.04%	0.04%	0.07%	0.27%	0.21%	-

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

## Average Coupon

Year	SBESCT	S71T
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
<b>5 Years back</b>					
SBESCT	08/15/2019	10/10/2022	105.34	91.47	-13.17%
S71T	08/15/2019	10/10/2022	122.05	106.31	-12.90%

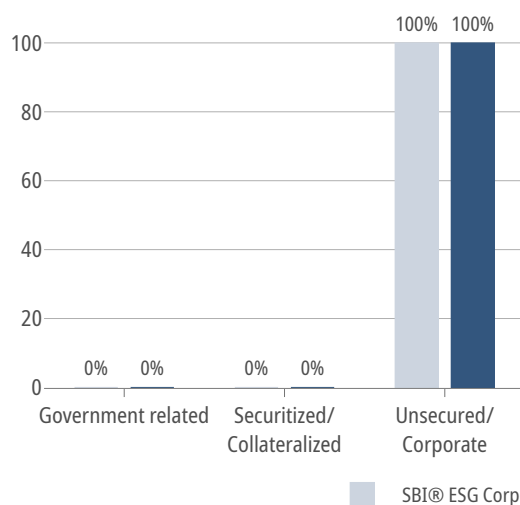
## Index Characteristics

	SBESCT	S71T
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

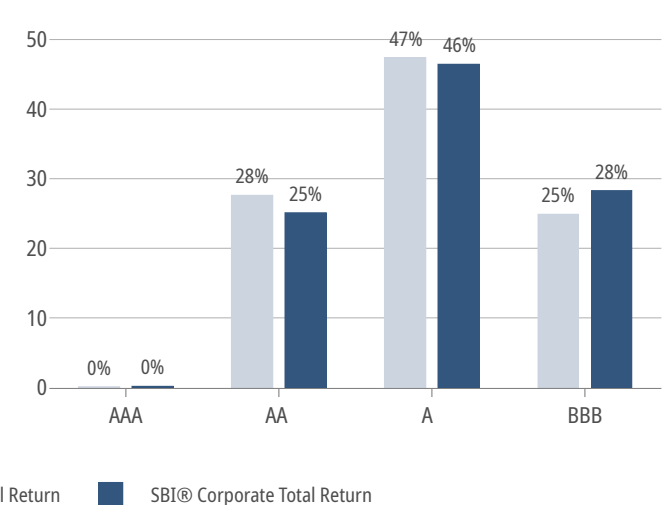
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Nestlé	4,977.09	4.08%
Roche Kapitalmarkt	4,314.42	3.53%
Deutsche Bahn Finance Gmbh	2,993.92	2.45%
Swisscom	2,708.02	2.22%
Banque Fed du Crédit Mutuel	2,604.10	2.13%
SGS AG	2,327.02	1.91%
BNP Paribas	2,164.54	1.77%
LGT Bank AG	2,052.27	1.68%
Cembra Money Bank	1,992.14	1.63%
Bâloise	1,923.68	1.58%
Total	28,057.18	22.97%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



## Index Information

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

## Index Methodology

The SBI® ESG Corporate Total Return 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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