

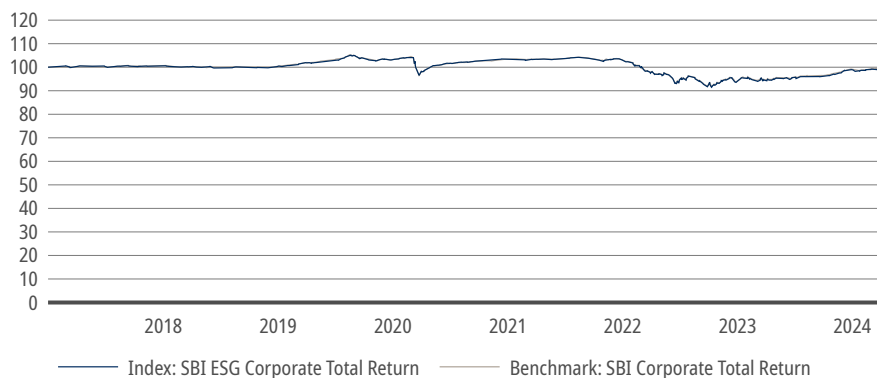


SBI ESG Corporate Total Return

Index Description

The SBI ESG Corporate TR (SBESCT) is based on the SBI Corporate TR, 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 TR was standardised at 100 points. In order to be included in this index, a bond must be a component of the SBI Corporate TR, 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 TR (S71T), includes CHF bonds from corporates globally with no specific sustainability requirements.

Index Performance



Annual Index Return

Year	SBESCT	S71T
YTD	0.61%	0.63%
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 Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBESCT	0.61%	0.55%	5.52%	-1.27%	-0.07%	-
S71T	0.63%	0.57%	5.48%	-1.20%	-0.04%	-
Volatility						
SBESCT	1.09%	1.09%	1.66%	3.73%	3.69%	-
S71T	1.06%	1.06%	1.63%	3.65%	3.64%	-
Tracking Err.						
SBESCT	0.04%	0.04%	0.06%	0.27%	0.21%	-

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

Average Coupon

Year	SBESCT	S71T
2024	1.26%	1.27%
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					
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%

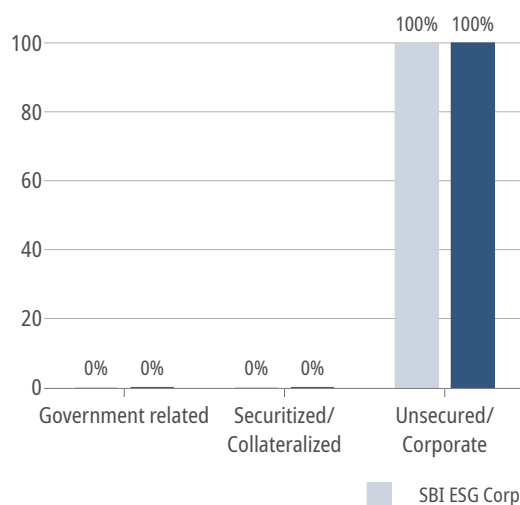
Index Characteristics

	SBESCT	S71T
No of Components	616	703
Historical Data Since	12/30/2016	12/30/2010
Launch Date	02/01/2021	01/03/2011
ESG Rating	B (7.79)	B- (7.41)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.64	1.65
Duration	4.41	4.32
Domestic / Foreign %	61.8% / 38.2%	58.6% / 41.4%
Average Credit Rating	A	A

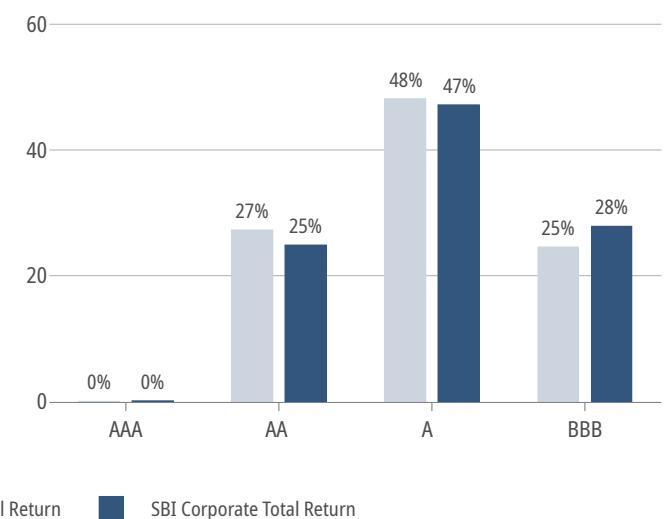
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Nestlé	5,000.18	4.05%
Roche Kapitalmarkt	4,329.66	3.50%
Deutsche Bahn Finance Gmbh	3,019.34	2.44%
Swisscom	2,703.90	2.19%
Banque Fed du Crédit Mutuel	2,431.73	1.97%
SGS AG	2,338.48	1.89%
LGT Bank AG	2,287.38	1.85%
Cembra Money Bank	2,257.93	1.83%
BNP Paribas	2,178.31	1.76%
Banco Santander S.A.	2,038.70	1.65%
Total	28,585.61	23.13%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBESCT					
Total Return	SBESCT	CH0543852138	.SBESCTR		Yes
Price	SBESCP	CH0543852146	.SBESCPR		Yes
S71T					
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](#).

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