

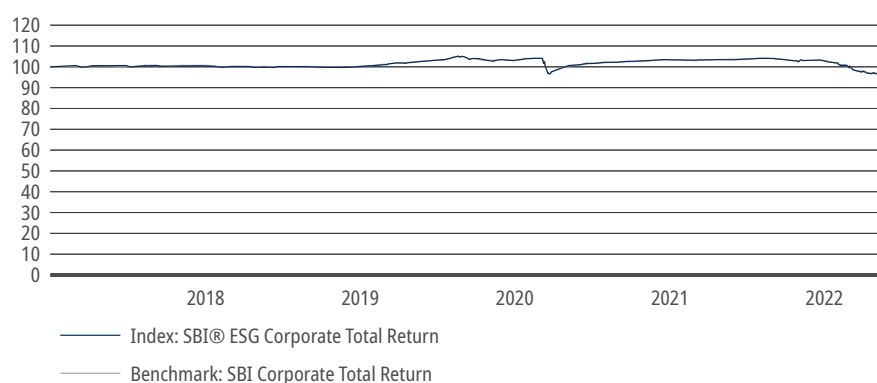


SBI® ESG Corporate Total Return

Index Description

The SBI® ESG Corporate Total Return (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). On December 30, 2016 the SBI® ESG Corporate Total Return 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-. 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 Total Return (S71T), includes CHF bonds from corporates globally with no specific sustainability requirements.

Index Performance



Annual Index Return

Year	SBESCT	S71T
YTD	-6.64%	-6.59%
2021	-0.44%	-0.36%
2020	0.50%	0.40%
2019	2.71%	2.73%
2018	-0.29%	-0.35%
2017	0.54%	0.67%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBESCT	-6.64%	-3.53%	-6.96%	-2.16%	-	-
S71T	-6.59%	-3.22%	-6.89%	-2.14%	-0.46%	-
Volatility						
SBESCT	2.16%	2.04%	3.12%	4.59%	-	-
S71T	2.52%	1.71%	3.17%	4.57%	3.21%	-
Tracking Err.						
SBESCT	0.66%	0.33%	0.41%	0.26%	-	-

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

Average Coupon

Year	SBESCT	S71T
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%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SBESCT	08/15/2019	05/31/2022	105.34	96.18	-8.70%
S71T	08/15/2019	05/31/2022	122.05	111.64	-8.53%

All data retrieved as of 05/31/2022

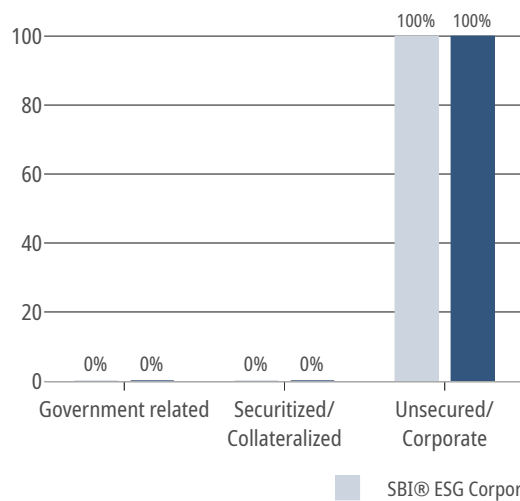
Index Characteristics

	SBESCT	S71T
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%	51.8% / 48.2%
Average Credit Rating	A	A

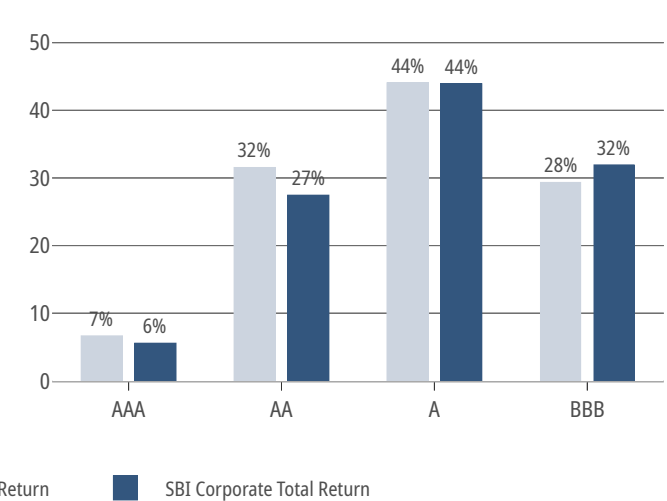
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Roche Kapitalmarkt	3,614.30	3.38%
Deutsche Bahn Finance Gmb	3,032.59	2.84%
Swisscom	2,989.11	2.80%
Raiffeisen	2,303.32	2.16%
Banque Fed du Crédit Mutue	2,154.74	2.02%
SGS AG	2,050.55	1.92%
Credit Agricole S.A.	1,980.73	1.85%
Swiss Prime Site Finance AG	1,971.54	1.85%
Zürich Vers.-Gesellschaft	1,761.75	1.65%
PSP Swiss Property AG	1,732.66	1.62%
Total	23,591.28	22.08%

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

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

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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