

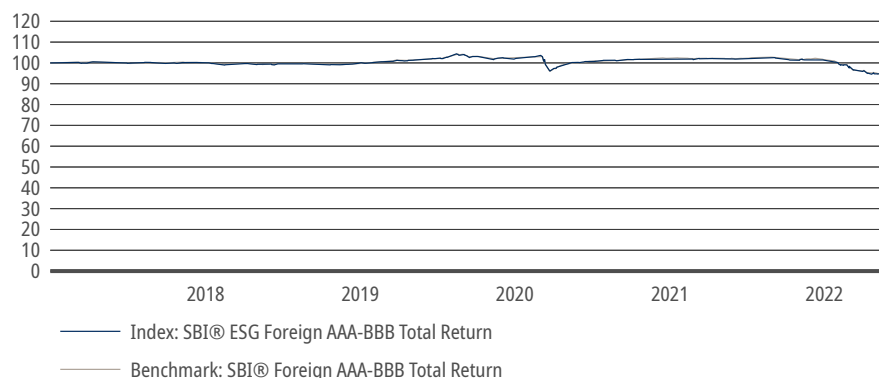


# SBI® ESG Foreign AAA-BBB Total Return

## Index Description

The SBI® ESG Foreign AAA-BBB Total Return (SBESFT) is based on the SBI® Foreign AAA-BBB 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 Foreign AAA-BBB Total Return was standardised at 100 points. In order to be included in this index, a bond must be a component of the SBI® Foreign AAA-BBB 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® Foreign AAA-BBB Total Return (SBF14T), includes CHF bonds from issuers outside of Switzerland and Liechtenstein with no specific sustainability requirements.

## Index Performance



## Annual Index Return

Year	SBESFT	SBF14T
YTD	-7.06%	-7.01%
2021	-0.83%	-0.72%
2020	0.37%	0.30%
2019	2.00%	2.13%
2018	-0.18%	-0.33%
2017	0.00%	0.21%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBESFT	-7.06%	-3.58%	-7.56%	-2.58%	-	-
SBF14T	-7.01%	-3.21%	-7.46%	-2.52%	-0.68%	1.55%
<b>Volatility</b>						
SBESFT	2.66%	2.07%	3.43%	4.52%	-	-
SBF14T	3.12%	1.63%	3.49%	4.54%	3.22%	3.19%
<b>Tracking Err.</b>						
SBESFT	0.78%	0.44%	0.49%	0.31%	-	-

## Average Coupon

Year	SBESFT	SBF14T
2022	0.82%	0.78%
2021	0.85%	0.82%
2020		0.96%
2019		1.13%
2018		1.32%
2017		1.51%

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: SBI® Foreign AAA-BBB Total Return

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>5 Years back</b>					
SBESFT	08/15/2019	05/31/2022	104.47	94.19	-9.84%
SBF14T	08/15/2019	05/31/2022	137.27	124.12	-9.58%

All data retrieved as of 05/31/2022

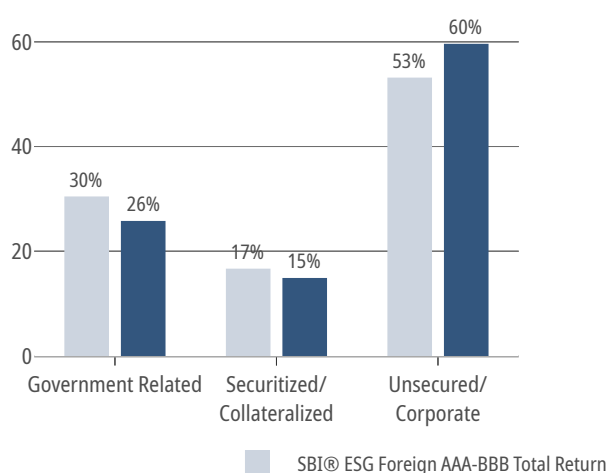
## Index Characteristics

	SBESFT	SBF14T
No of Components	419	508
Historical Data Since	12/30/2016	01/03/2007
Launch Date	02/01/2021	01/03/2007
ESG Rating	B (7.59)	B- (6.88)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.45	1.46
Duration	4.72	4.43
Domestic / Foreign %	0.0% / 100.0%	0.0% / 100.0%
Average Credit Rating	AA	AA

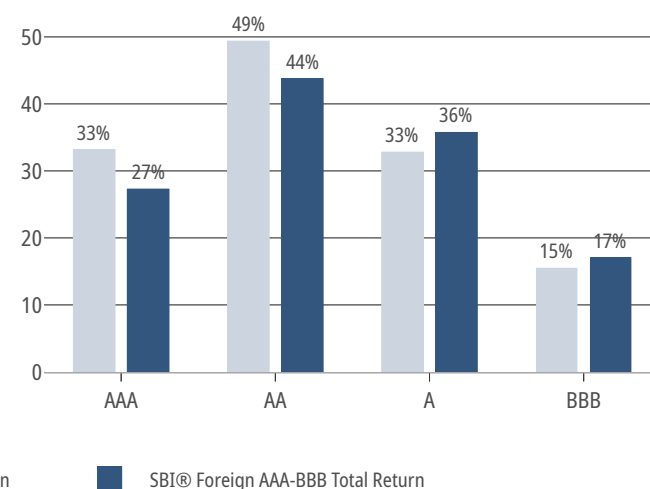
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Münchener Hypo	3,556.23	4.08%
EIB	3,555.17	4.08%
Deutsche Bahn Finance Gmb	3,032.59	3.48%
Canadian Imperial Bank of ...	2,753.68	3.16%
Oest Kontrollbk	2,384.87	2.73%
Corporacion Andina de Fome	2,269.31	2.60%
Banque Fed du Crédit Mutue	2,154.74	2.47%
Scotiabank	2,016.58	2.31%
Credit Agricole S.A.	1,980.73	2.27%
Verizon	1,615.30	1.85%
Total	25,319.20	29.03%

## Index Sector Weightings (in %)



## Index SBI Composite Rating (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SBESFT</b>					
Total Return	SBESFT	CH0543852096	.SBESFT		No
Price	SBESFP	CH0543852104	.SBESFP		No
<b>SBF14T</b>					
Total Return	SBF14T	CH0027441978	.SBF14T	SBF14T	No
Price	SBF14P	CH0027441986	.SBF14P	SBF14P	No

## Index Methodology

The SBI® ESG Foreign AAA-BBB 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

The use of SBI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

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)