

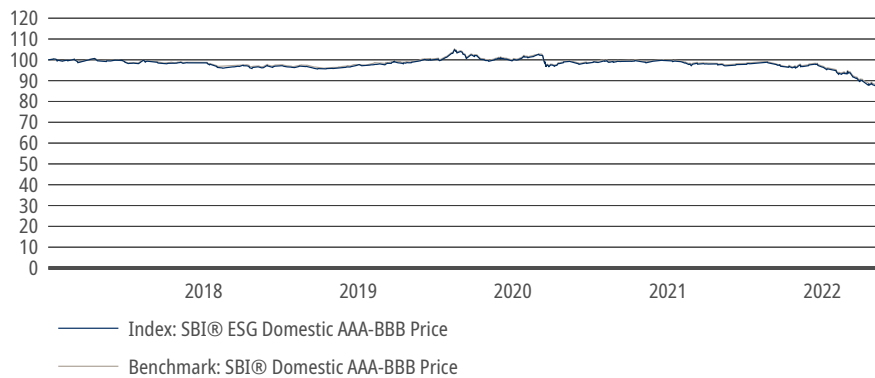


SBI® ESG Domestic AAA-BBB Price

Index Description

The SBI® ESG Domestic AAA-BBB Price (SBESDP) is based on the SBI® Domestic AAA-BBB 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 Domestic AAA-BBB Price was standardised at 100 points. In order to be included in this index, a bond must be a component of the SBI® Domestic AAA-BBB 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® Domestic AAA-BBB Price (SBD14P), includes CHF bonds from issuers from Switzerland and Liechtenstein with no specific sustainability requirements.

Index Performance



Annual Index Return

Year	SBESDP	SBD14P
YTD	-9.44%	-9.27%
2021	-3.10%	-3.02%
2020	0.19%	0.15%
2019	2.26%	2.26%
2018	-1.23%	-1.03%
2017	-1.49%	-1.24%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBESDP	-9.44%	-6.19%	-10.03%	-4.31%	-	-
SBD14P	-9.27%	-6.07%	-9.85%	-4.24%	-1.99%	0.01%
Volatility						
SBESDP	3.30%	4.55%	4.91%	5.36%	-	-
SBD14P	3.22%	4.44%	4.81%	5.29%	4.23%	3.68%
Tracking Err.						
SBESDP	0.09%	0.11%	0.10%	0.09%	-	-

Average Coupon

Year	SBESDP	SBD14P
2022	0.84%	0.84%
2021	0.90%	0.89%
2020	0.78%	1.00%
2019	0.91%	1.15%
2018	1.06%	1.28%
2017	1.22%	1.43%

¹Annualized values for figures > 1Yr; ²Used benchmark: SBI® Domestic AAA-BBB Price

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SBESDP	08/15/2019	05/06/2022	104.84	87.27	-16.76%
SBD14P	08/15/2019	05/06/2022	115.82	96.72	-16.49%

All data retrieved as of 05/31/2022

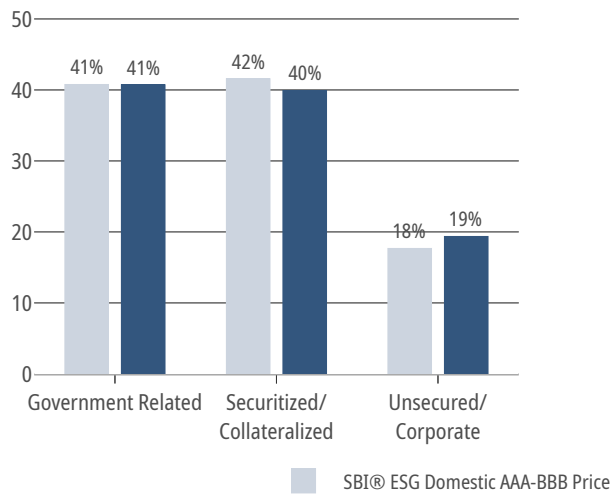
Index Characteristics

	SBESDP	SBD14P
No of Components	967	1072
Historical Data Since	12/30/2016	01/03/2007
Launch Date	02/01/2021	01/03/2007
ESG Rating	B+ (8.67)	B+ (8.51)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.26	1.27
Duration	7.92	7.77
Domestic / Foreign %	100.0% / 0.0%	100.0% / 0.0%
Average Credit Rating	AA	AA

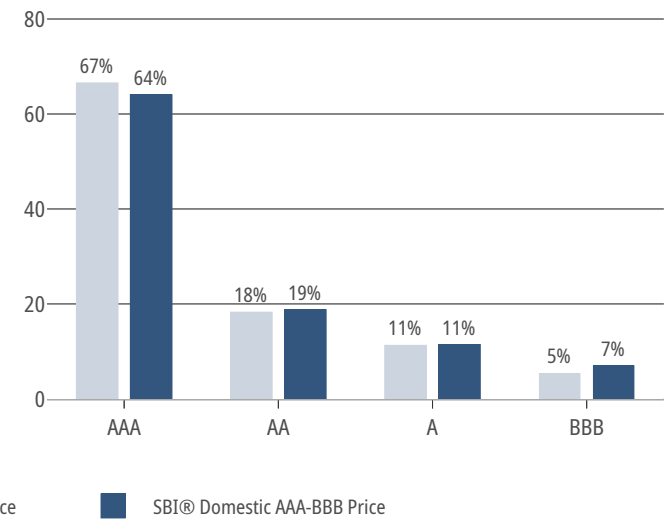
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	72,304.29	21.17%
Schweiz. Eidgenossenschaft	69,278.19	20.28%
Pfandbriefzentrale	65,035.52	19.04%
Genf, Kanton	8,103.63	2.37%
Zürcher Kantonalbank	6,467.59	1.89%
Luzerner Kantonalbank AG	5,061.70	1.48%
Zürich, Stadt	4,107.94	1.20%
Roche Kapitalmarkt	3,607.47	1.06%
Zürich, Kanton	3,388.43	0.99%
Kanton Bern	3,316.91	0.97%
Total	240,671.68	70.46%

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBESDP					
Price	SBESDP	CH0543852062	.SBESDP		No
Total Return	SBESDT	CH0543852054	.SBESDT		No
SBD14P					
Price	SBD14P	CH0027441945	.SBD14P	SBD14P	No
Total Return	SBD14T	CH0027441937	.SBD14T	SBD14T	No

Index Methodology

The SBI® ESG Domestic AAA-BBB Price 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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