

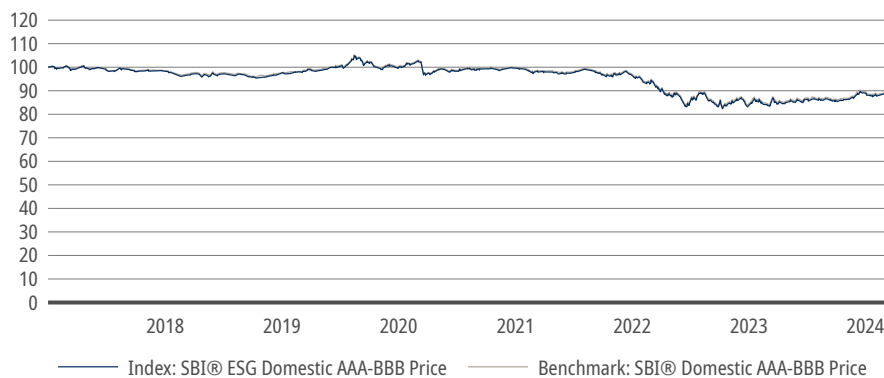


# SBI® ESG Domestic AAA-BBB Price

## Index Description

The SBI® ESG Domestic AAA-BBB PR (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](http://www.inrate.com)). On December 30, 2016 the SBI® ESG Domestic AAA-BBB PR 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-. 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® 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  | −0.55%  | −0.54%  |
| 2023 | 6.96%   | 6.90%   |
| 2022 | −13.91% | −13.70% |
| 2021 | −3.10%  | −3.02%  |
| 2020 | 0.19%   | 0.15%   |
| 2019 | 2.26%   | 2.26%   |
| 2018 | −1.23%  | −1.03%  |

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

|                      | YTD    | 3 Mths | 1 Yr  | 3 Yrs  | 7 Yrs  | 15 Yrs |
|----------------------|--------|--------|-------|--------|--------|--------|
| <b>Return</b>        |        |        |       |        |        |        |
| SBESDP               | −0.55% | 0.81%  | 5.57% | −3.16% | −1.85% | -      |
| SBD14P               | −0.54% | 0.81%  | 5.53% | −3.09% | −1.75% | −0.22% |
| <b>Volatility</b>    |        |        |       |        |        |        |
| SBESDP               | 2.73%  | 3.69%  | 3.01% | 5.72%  | 4.96%  | -      |
| SBD14P               | 2.66%  | 3.65%  | 2.96% | 5.63%  | 4.87%  | 4.00%  |
| <b>Tracking Err.</b> |        |        |       |        |        |        |
| SBESDP               | 0.07%  | 0.05%  | 0.06% | 0.10%  | 0.16%  | -      |

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

## Average Coupon

| Year | SBESDP | SBD14P |
|------|--------|--------|
| 2024 | 1.06%  | 1.07%  |
| 2023 | 1.04%  | 1.06%  |
| 2022 | 0.91%  | 0.91%  |
| 2021 | 0.77%  | 0.89%  |
| 2020 | 0.83%  | 1.00%  |
| 2019 | 0.98%  | 1.15%  |
| 2018 | 1.12%  | 1.28%  |

## Maximum Drawdown

|                     | High Date  | Low Date   | High Value | Low Value | Drawdown |
|---------------------|------------|------------|------------|-----------|----------|
| <b>5 Years back</b> |            |            |            |           |          |
| SBESDP              | 08/15/2019 | 10/10/2022 | 104.84     | 82.45     | −21.36%  |
| SBD14P              | 08/15/2019 | 10/10/2022 | 115.82     | 91.37     | −21.11%  |

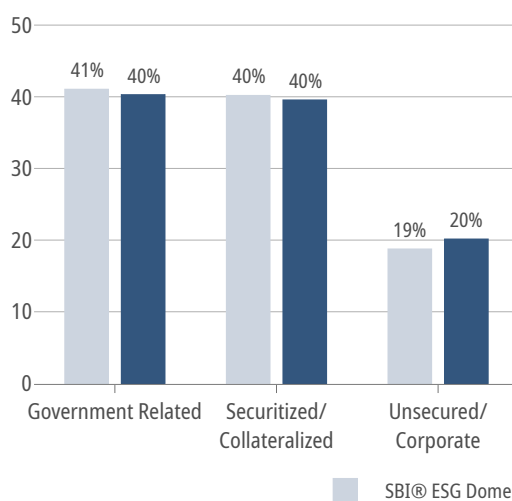
## Index Characteristics

|                       | SBESDP        | SBD14P        |
|-----------------------|---------------|---------------|
| No of Components      | 1152          | 1207          |
| Historical Data Since | 12/30/2016    | 01/03/2007    |
| Launch Date           | 02/01/2021    | 01/03/2007    |
| ESG Rating            | B+ (8.72)     | B+ (8.66)     |
| Calculation Interval  | 3 minutes     | 3 minutes     |
| Yield to Maturity     | 1.25          | 1.26          |
| Duration              | 7.9           | 7.8           |
| Domestic / Foreign %  | 100.0% / 0.0% | 100.0% / 0.0% |
| Average Credit Rating | AA            | AA            |

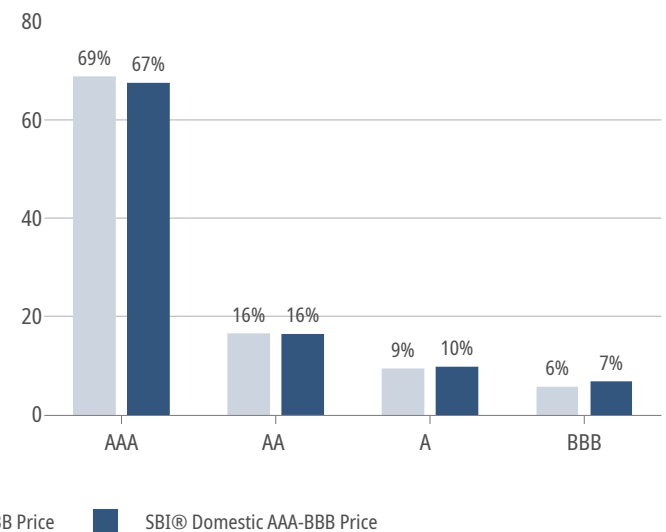
## Top 10 Issuers

|                               | Mcap (Mio CHF) | Weight |
|-------------------------------|----------------|--------|
| Schweiz. Eidgenossenschaft    | 81,904.81      | 20.74% |
| Pfandbriefbank                | 81,158.41      | 20.55% |
| Pfandbriefzentrale            | 70,625.80      | 17.88% |
| Genf, Kanton                  | 7,467.53       | 1.89%  |
| Zürcher Kantonalbank          | 7,187.79       | 1.82%  |
| Luzerner Kantonalbank AG      | 5,990.49       | 1.52%  |
| Zürich, Stadt                 | 5,033.36       | 1.27%  |
| Nestlé                        | 4,930.99       | 1.25%  |
| Roche Kapitalmarkt            | 4,301.31       | 1.09%  |
| Basellandschaftliche Kanton.. | 3,932.41       | 1.00%  |
| Total                         | 272,532.90     | 69.00% |

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



## Index Information

|               | Symbol | ISIN         | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|---------------|--------|--------------|---------------|------------------|----------------|
| <b>SBESDP</b> |        |              |               |                  |                |
| Price         | SBESDP | CH0543852062 | .SBESDP       |                  | No             |
| Total Return  | SBESDT | CH0543852054 | .SBESDT       |                  | No             |
| <b>SBD14P</b> |        |              |               |                  |                |
| 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](#).

## Licensing

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