

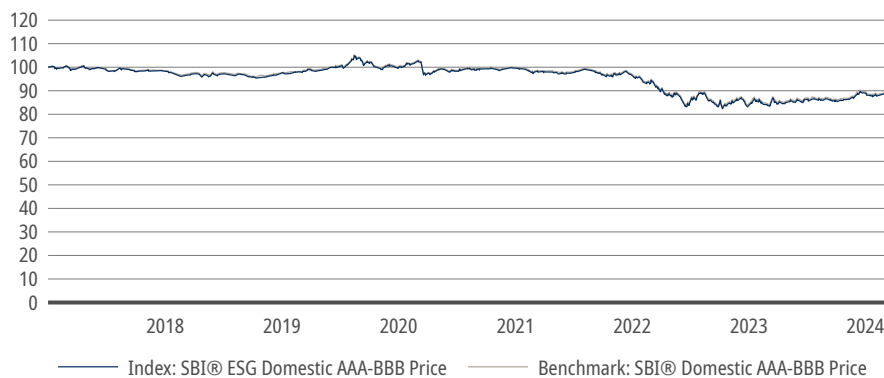


# SBI® ESG Domestic AAA-BBB Price

## 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%

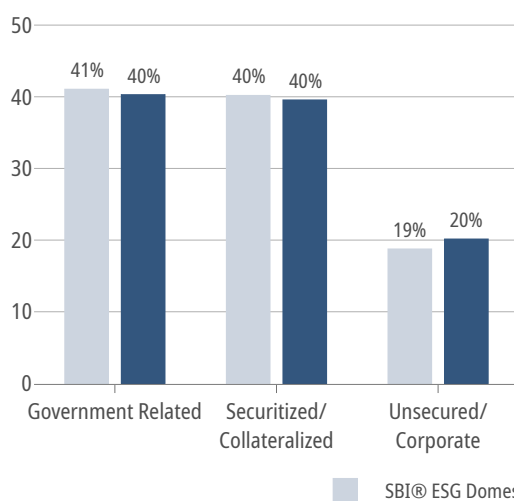
## Index Characteristics

	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

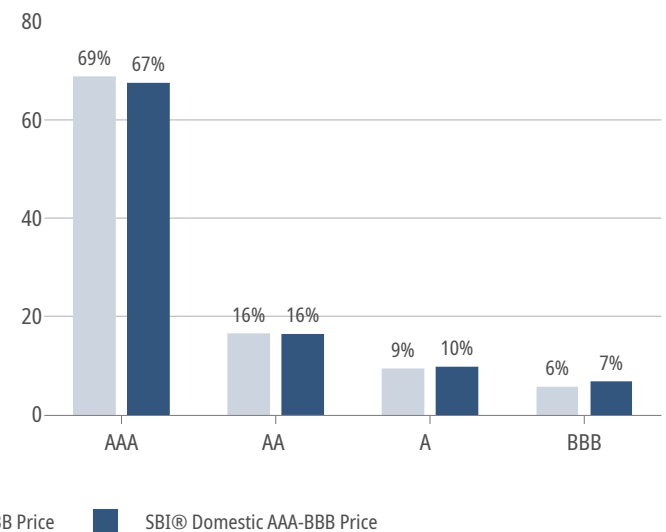
## Top 10 Issuers

	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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