

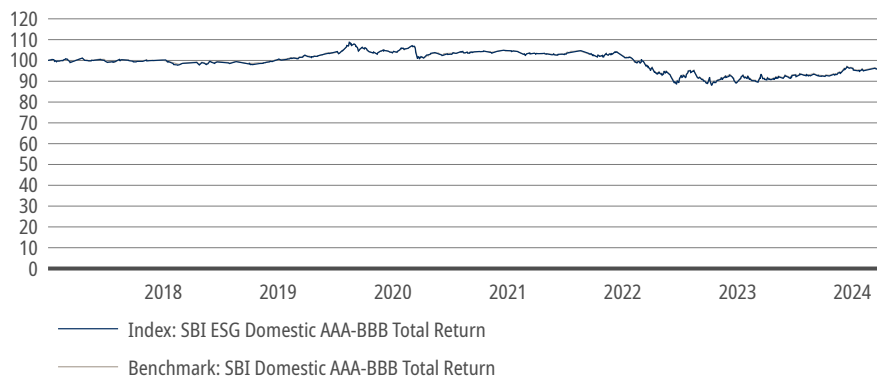


# SBI ESG Domestic AAA-BBB Total Return

## Index Description

The SBI ESG Domestic AAA-BBB TR (SBESDT) is based on the SBI Domestic AAA-BBB TR, 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 TR 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 TR, 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 TR (SBD14T), includes CHF bonds from issuers from Switzerland and Liechtenstein with no specific sustainability requirements.

## Index Performance



## Annual Index Return

Year	SBESDT	SBD14T
YTD	0.42%	0.43%
2023	8.02%	7.96%
2022	-13.09%	-12.88%
2021	-2.23%	-2.16%
2020	1.15%	1.11%
2019	3.37%	3.37%
2018	0.19%	0.20%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBESDT	0.42%	0.18%	6.33%	-2.25%	-0.47%	-
SBD14T	0.43%	0.19%	6.32%	-2.17%	-0.44%	1.48%
<b>Volatility</b>						
SBESDT	2.74%	2.74%	2.99%	5.71%	4.94%	-
SBD14T	2.70%	2.70%	2.95%	5.63%	4.86%	4.01%
<b>Tracking Err.</b>						
SBESDT	0.05%	0.05%	0.05%	0.09%	0.14%	-

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

## Average Coupon

Year	SBESDT	SBD14T
2024	1.07%	1.08%
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>					
SBESDT	08/15/2019	10/10/2022	108.74	88.12	-18.96%
SBD14T	08/15/2019	10/10/2022	152.35	123.85	-18.71%

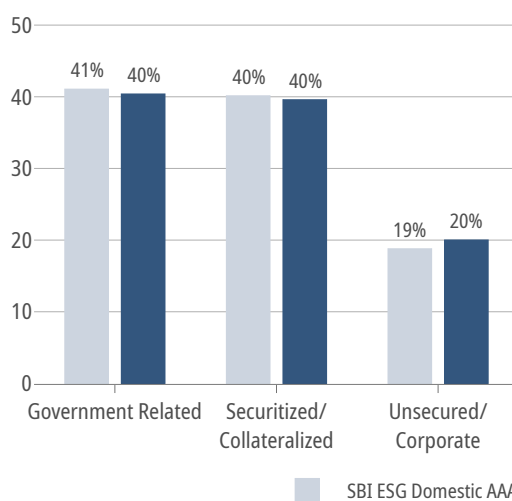
## Index Characteristics

	SBESDT	SBD14T
No of Components	1155	1206
Historical Data Since	12/30/2016	01/03/2007
Launch Date	02/01/2021	01/03/2007
ESG Rating	B+ (8.73)	B+ (8.66)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.16	1.17
Duration	7.93	7.83
Domestic / Foreign %	100.0% / 0.0%	100.0% / 0.0%
Average Credit Rating	AA	AA

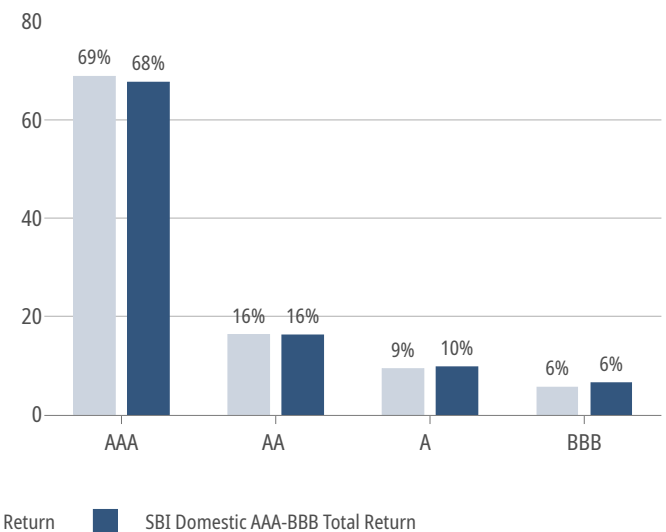
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Schweiz. Eidgenossenschaft	84,332.99	21.02%
Pfandbriefbank	83,145.89	20.72%
Pfandbriefzentrale	71,179.70	17.74%
Genf, Kanton	7,541.73	1.88%
Zürcher Kantonalbank	7,261.21	1.81%
Luzerner Kantonalbank AG	6,085.09	1.52%
Nestlé	5,000.18	1.25%
Zürich, Stadt	4,652.98	1.16%
Roche Kapitalmarkt	4,329.66	1.08%
Basellandschaftliche Kanton..	3,967.02	0.99%
Total	277,496.45	69.15%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



## Index Information

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

## Index Methodology

The SBI ESG Domestic 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](#).

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