

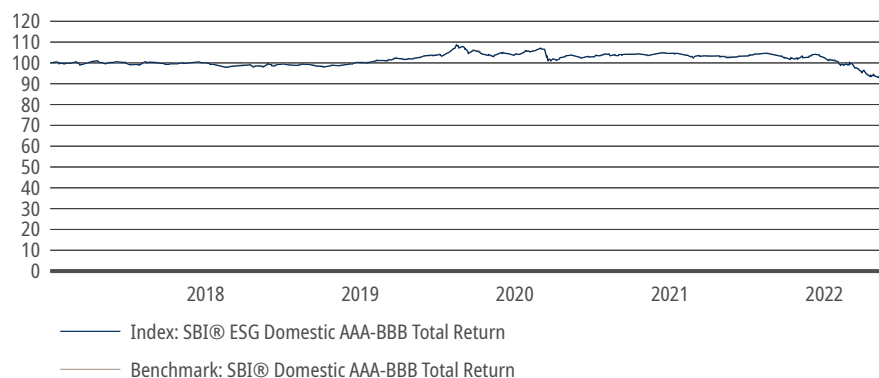


# SBI® ESG Domestic AAA-BBB Total Return

## Index Description

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

## Index Performance



## Annual Index Return

Year	SBESDT	SBD14T
YTD	-9.07%	-8.90%
2021	-2.23%	-2.16%
2020	1.15%	1.11%
2019	3.37%	3.37%
2018	0.19%	0.20%
2017	0.06%	0.10%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBESDT	-9.07%	-5.95%	-9.21%	-3.40%	-	-
SBD14T	-8.90%	-5.83%	-9.04%	-3.32%	-0.80%	1.94%
<b>Volatility</b>						
SBESDT	3.27%	4.50%	4.89%	5.34%	-	-
SBD14T	3.21%	4.43%	4.79%	5.27%	4.22%	3.69%
<b>Tracking Err.</b>						
SBESDT	0.06%	0.08%	0.10%	0.08%	-	-

## Average Coupon

Year	SBESDT	SBD14T
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%

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

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>5 Years back</b>					
SBESDT	08/15/2019	05/06/2022	108.74	92.90	-14.57%
SBD14T	08/15/2019	05/06/2022	152.35	130.57	-14.30%

All data retrieved as of 05/31/2022

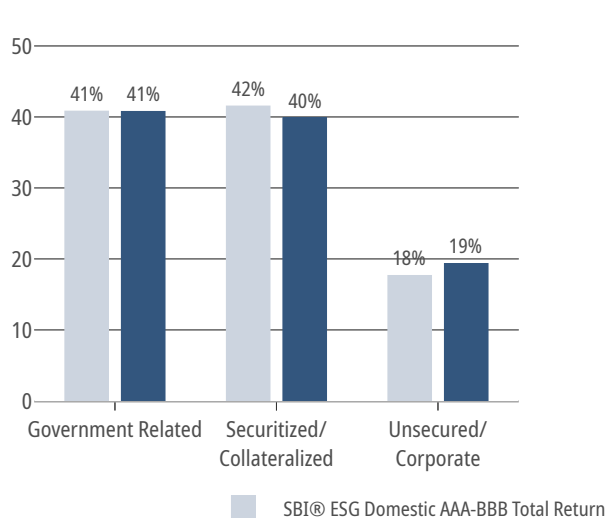
## Index Characteristics

	SBESDT	SBD14T
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+ (8.68)	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

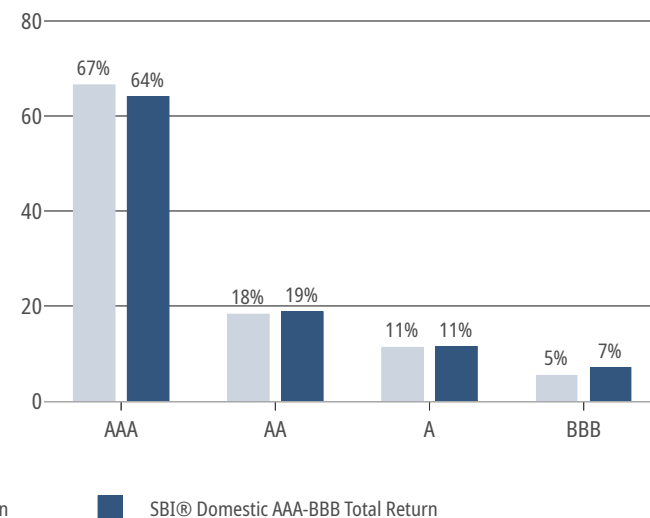
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	72,568.33	21.16%
Schweiz. Eidgenossenschaft	69,745.65	20.34%
Pfandbriefzentrale	65,193.47	19.01%
Genf, Kanton	8,136.01	2.37%
Zürcher Kantonalbank	6,487.75	1.89%
Luzerner Kantonalbank AG	5,081.43	1.48%
Zürich, Stadt	4,131.83	1.20%
Roche Kapitalmarkt	3,614.30	1.05%
Zürich, Kanton	3,403.51	0.99%
Kanton Bern	3,327.39	0.97%
Total	241,689.67	70.47%

## Index Sector Weightings (in %)



## Index SBI Composite Rating (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](#).

## Licensing

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