

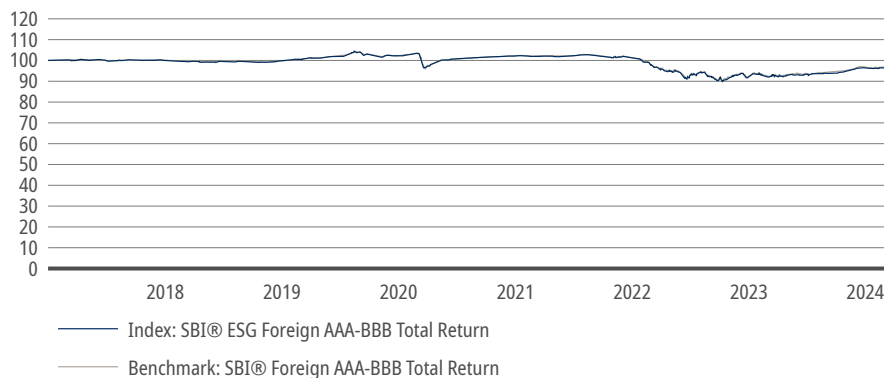


SBI® ESG Foreign AAA-BBB Total Return

Index Description

The SBI® ESG Foreign AAA-BBB TR (SBESFT) is based on the SBI® Foreign 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 Foreign 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® Foreign AAA-BBB Total Return, 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® Foreign AAA-BBB Total Return (SBF14T), includes CHF bonds from issuers outside of Switzerland and Liechtenstein with no specific sustainability requirements.

Index Performance



Annual Index Return

Year	SBESFT	SBF14T
YTD	0.06%	0.07%
2023	5.23%	5.23%
2022	-9.58%	-9.38%
2021	-0.83%	-0.72%
2020	0.37%	0.30%
2019	2.00%	2.13%
2018	-0.18%	-0.33%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBESFT	0.06%	0.89%	4.61%	-1.72%	-0.61%	-
SBF14T	0.07%	0.90%	4.59%	-1.63%	-0.54%	1.69%
Volatility						
SBESFT	0.10%	1.57%	1.68%	3.81%	3.66%	-
SBF14T	0.13%	1.58%	1.63%	3.70%	3.60%	3.00%
Tracking Err.						
SBESFT	0.03%	0.02%	0.10%	0.34%	0.26%	-

¹Annualized values for figures > 1Yr; ²Used benchmark: SBI® Foreign AAA-BBB Total Return

Average Coupon

Year	SBESFT	SBF14T
2024	1.29%	1.27%
2023	1.25%	1.23%
2022	0.93%	0.89%
2021	1.00%	0.82%
2020	1.06%	0.96%
2019	1.21%	1.13%
2018	1.58%	1.32%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SBESFT	08/15/2019	10/10/2022	104.47	89.85	-13.99%
SBF14T	08/15/2019	10/10/2022	137.27	118.61	-13.59%

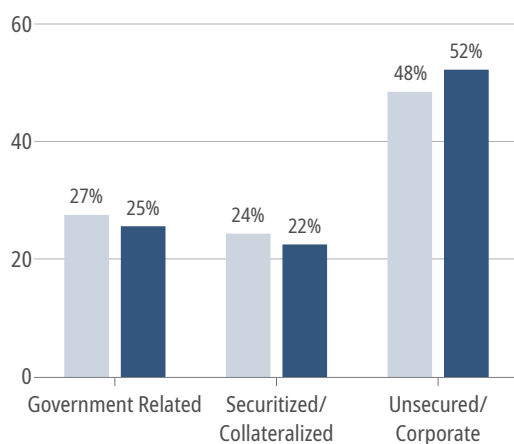
Index Characteristics

	SBESFT	SBF14T
No of Components	484	548
Historical Data Since	12/30/2016	01/03/2007
Launch Date	02/01/2021	01/03/2007
ESG Rating	B- (7.49)	B- (7.11)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.63	1.64
Duration	4.31	4.22
Domestic / Foreign %	1.0% / 99.0%	0.9% / 99.1%
Average Credit Rating	AA	AA

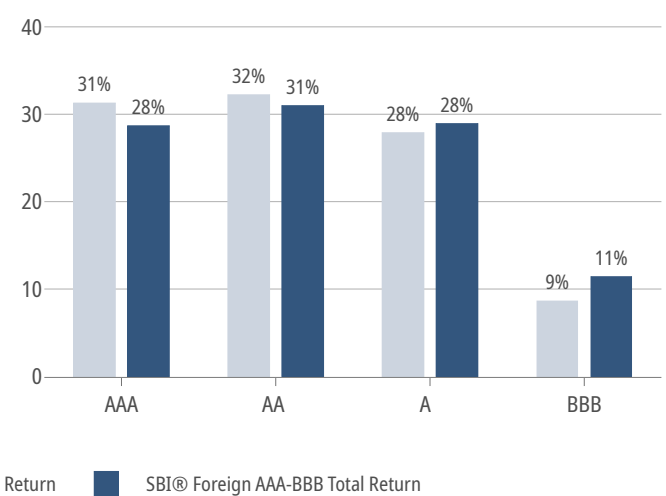
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Münchener Hypo	3,685.05	3.75%
Deutsche Bahn Finance Gmbh	2,993.92	3.04%
Scotiabank	2,850.48	2.90%
EIB	2,657.23	2.70%
Banque Fed du Crédit Mutuel	2,604.10	2.65%
Canadian Imperial Bank of ...	2,202.28	2.24%
Corporacion Andina de Fome	2,170.42	2.21%
BNP Paribas	2,164.54	2.20%
Nationwide Building Society	1,858.66	1.89%
Royal Bank of Canada	1,855.51	1.89%
Total	25,042.19	25.45%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBESFT					
Total Return	SBESFT	CH0543852096	.SBESFT		No
Price	SBESFP	CH0543852104	.SBESFP		No
SBF14T					
Total Return	SBF14T	CH0027441978	.SBF14T	SBF14T	No
Price	SBF14P	CH0027441986	.SBF14P	SBF14P	No

Index Methodology

The SBI® ESG Foreign 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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SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com