

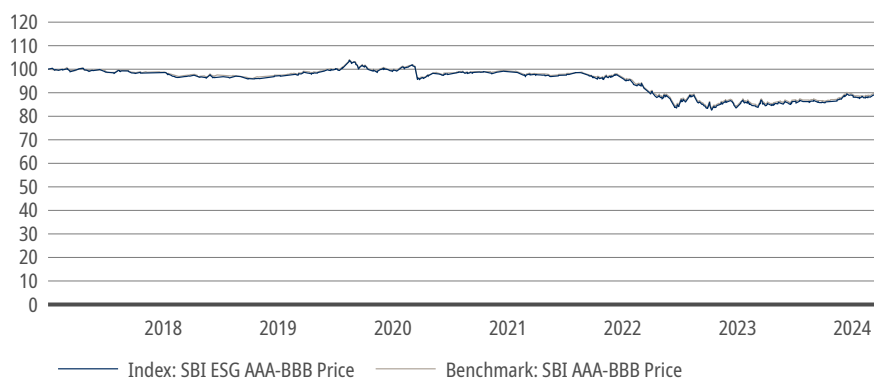


SBI ESG AAA-BBB Price

Index Description

The SBI ESG AAA-BBB PR (SBESGP) is based on the SBI AAA-BBB PR, 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 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 AAA-BBB PR, 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 AAA-BBB PR (SBR14P), includes CHF bonds from issuers globally with no specific sustainability requirements.

Index Performance



Annual Index Return

Year	SBESGP	SBR14P
YTD	0.19%	0.21%
2023	6.40%	6.29%
2022	-13.24%	-12.93%
2021	-2.82%	-2.68%
2020	0.01%	-0.07%
2019	1.95%	1.93%
2018	-1.34%	-1.19%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBESGP	0.19%	-0.02%	5.00%	-3.07%	-1.57%	-
SBR14P	0.21%	0.00%	4.96%	-2.96%	-1.49%	-0.03%
Volatility						
SBESGP	2.43%	2.43%	2.67%	5.31%	4.62%	-
SBR14P	2.33%	2.33%	2.58%	5.15%	4.50%	3.61%
Tracking Err.						
SBESGP	0.11%	0.11%	0.09%	0.20%	0.18%	-

¹Annualized values for figures > 1Yr; ²Used benchmark: SBI AAA-BBB Price

Average Coupon

Year	SBESGP	SBR14P
2024	1.12%	1.13%
2023	1.08%	1.09%
2022	0.91%	0.90%
2021	1.00%	0.87%
2020	1.06%	0.99%
2019	1.22%	1.14%
2018	1.56%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
5 Years back					
SBESGP	08/15/2019	10/10/2022	103.87	82.68	-20.40%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	-19.96%

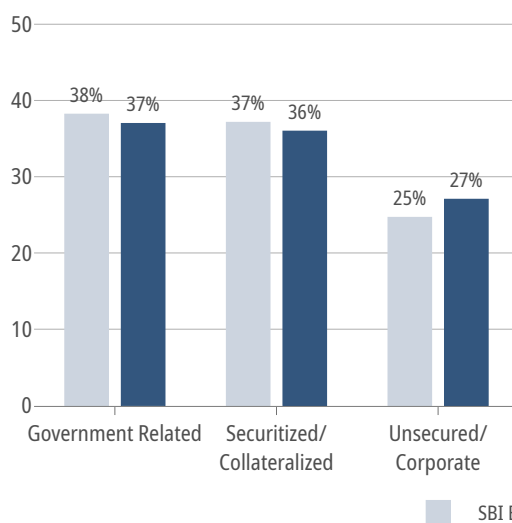
Index Characteristics

	SBESGP	SBR14P
No of Components	1643	1760
Historical Data Since	12/30/2016	01/03/2007
Launch Date	02/01/2021	01/03/2007
ESG Rating	B (8.48)	B (8.33)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.2	1.21
Duration	7.21	7.05
Domestic / Foreign %	80.3% / 19.7%	78.4% / 21.6%
Average Credit Rating	AA	AA

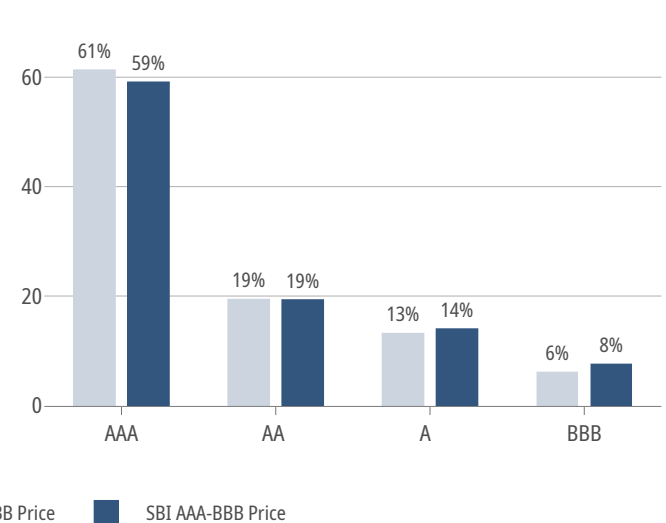
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Schweiz. Eidgenossenschaft	83,470.72	16.77%
Pfandbriefbank	82,772.77	16.63%
Pfandbriefzentrale	70,876.69	14.24%
Genf, Kanton	7,515.23	1.51%
Zürcher Kantonalbank	7,226.04	1.45%
Luzerner Kantonalbank AG	6,060.65	1.22%
Nestlé	4,947.00	0.99%
Zürich, Stadt	4,625.72	0.93%
Roche Kapitalmarkt	4,314.79	0.87%
Basellandschaftliche Kanton..	3,951.84	0.79%
Total	275,761.46	55.39%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBESGP					
Price	SBESGP	CH0543852021	.SBESGP		Yes
Total Return	SBESGT	CH0543852013	.SBESGT		Yes
SBR14P					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

Index Methodology

The SBI ESG 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](#).

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