

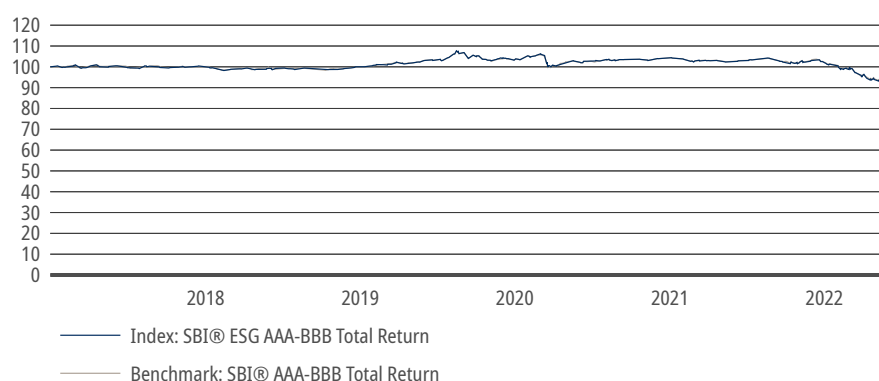


SBI® ESG AAA-BBB Total Return

Index Description

The SBI® ESG AAA-BBB Total Return (SBESGT) is based on the SBI® 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 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® 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® AAA-BBB Total Return (SBR14T), includes CHF bonds from issuers globally with no specific sustainability requirements.

Index Performance



Annual Index Return

| Year | SBESGT | SBR14T |
|------|--------|--------|
| YTD | -8.67% | -8.48% |
| 2021 | -1.95% | -1.82% |
| 2020 | 0.98% | 0.90% |
| 2019 | 3.07% | 3.05% |
| 2018 | 0.07% | 0.07% |
| 2017 | 0.05% | 0.13% |

Risk and Return Profile¹

| | YTD | 3 Mths | 1 Yr | 3 Yrs | 7 Yrs | 15 Yrs |
|----------------------|--------|--------|--------|--------|--------|--------|
| Return | | | | | | |
| SBESGT | -8.67% | -5.47% | -8.88% | -3.24% | - | - |
| SBR14T | -8.48% | -5.24% | -8.68% | -3.14% | -0.79% | 1.75% |
| Volatility | | | | | | |
| SBESGT | 2.94% | 4.03% | 4.53% | 5.10% | - | - |
| SBR14T | 2.78% | 3.77% | 4.37% | 5.00% | 3.86% | 3.39% |
| Tracking Err. | | | | | | |
| SBESGT | 0.30% | 0.27% | 0.22% | 0.19% | - | - |

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

Average Coupon

| Year | SBESGT | SBR14T |
|------|--------|--------|
| 2022 | 0.84% | 0.82% |
| 2021 | 0.89% | 0.87% |
| 2020 | 1.00% | 0.99% |
| 2019 | 1.15% | 1.14% |
| 2018 | 1.47% | 1.29% |
| 2017 | 1.70% | 1.45% |

Maximum Drawdown

| | High Date | Low Date | High Value | Low Value | Drawdown |
|---------------------|------------|------------|------------|-----------|----------|
| 5 Years back | | | | | |
| SBESGT | 08/15/2019 | 05/06/2022 | 107.76 | 93.11 | -13.60% |
| SBR14T | 08/15/2019 | 05/06/2022 | 146.61 | 127.32 | -13.16% |

All data retrieved as of 05/31/2022

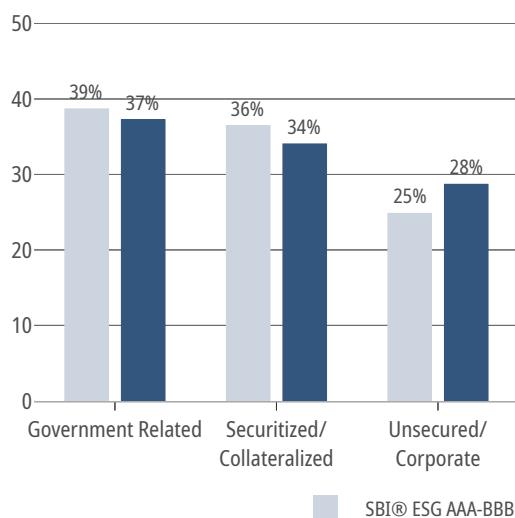
Index Characteristics

| | SBESGT | SBR14T |
|-----------------------|---------------|---------------|
| No of Components | 1386 | 1580 |
| Historical Data Since | 12/30/2016 | 01/03/2007 |
| Launch Date | 02/01/2021 | 01/03/2007 |
| ESG Rating | B (8.46) | B (8.13) |
| Calculation Interval | 3 minutes | 3 minutes |
| Yield to Maturity | 1.29 | 1.3 |
| Duration | 7.27 | 6.99 |
| Domestic / Foreign % | 79.7% / 20.3% | 76.7% / 23.3% |
| Average Credit Rating | AA | AA |

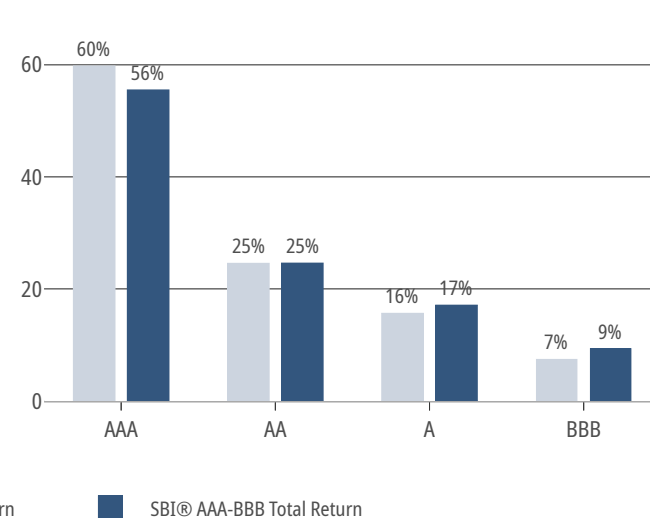
Top 10 Issuers

| | Mcap (Mio CHF) | Weight |
|----------------------------|----------------|--------|
| Pfandbriefbank | 72,568.33 | 16.87% |
| Schweiz. Eidgenossenschaft | 69,745.65 | 16.21% |
| Pfandbriefzentrale | 65,193.47 | 15.16% |
| Genf, Kanton | 8,136.01 | 1.89% |
| Zürcher Kantonalbank | 6,487.75 | 1.51% |
| Luzerner Kantonalbank AG | 5,081.43 | 1.18% |
| Zürich, Stadt | 4,131.83 | 0.96% |
| Roche Kapitalmarkt | 3,614.30 | 0.84% |
| Münchener Hypo | 3,556.23 | 0.83% |
| EIB | 3,555.17 | 0.83% |
| Total | 242,070.18 | 56.27% |

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

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

Index Methodology

The SBI® ESG 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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