

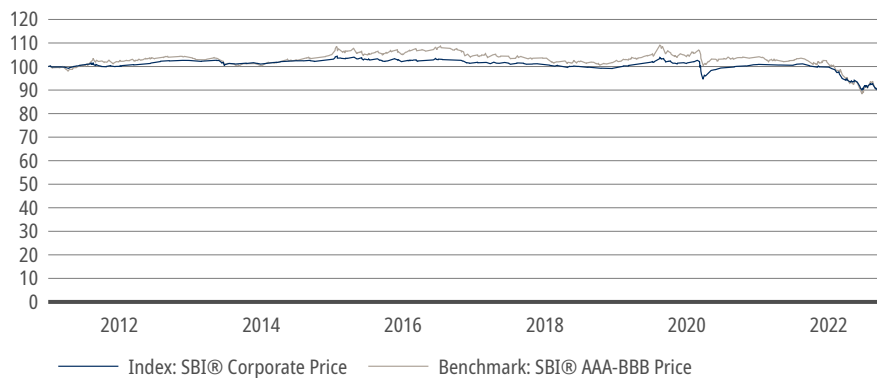


# SBI® Corporate Price

## Index Description

The SBI® Corporate Price (S71P) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of corporate organisations listed on SIX Swiss Exchange. On December 30, 2010 the SBI® Corporate Price was standardised at 100 points. In order to be included in this index, a bond must be a component of the Swiss Bond Index (SBI® AAA-BBB) and issued by a corporate organisation. Its benchmark, SBI® AAA-BBB Price (SBR14P), includes bonds from all kinds of issuers.

## Index Performance



## Annual Index Return

Year	S71P	SBR14P
YTD	-9.97%	-11.73%
2021	-1.08%	-2.68%
2020	-0.44%	-0.07%
2019	1.75%	1.93%
2018	-1.46%	-1.19%
2017	-0.62%	-1.25%
2016	-0.39%	-0.25%
2015	-0.73%	-0.01%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
S71P	-9.97%	-3.23%	-9.63%	-3.99%	-1.93%	-
SBR14P	-11.73%	-4.40%	-11.26%	-5.12%	-2.45%	-0.39%
<b>Volatility</b>						
S71P	4.53%	5.56%	4.50%	4.89%	3.47%	-
SBR14P	6.58%	6.40%	6.48%	5.49%	4.30%	3.62%
<b>Tracking Err.</b>						
S71P	2.83%	1.10%	2.69%	2.04%	1.77%	-

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

## Average Coupon

Year	S71P	SBR14P
2022	0.76%	0.88%
2021	0.68%	0.87%
2020	0.81%	0.99%
2019	0.94%	1.14%
2018	1.09%	1.29%
2017	1.21%	1.45%
2016	1.47%	1.65%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
S71P	01/23/2015	10/10/2022	104.77	88.20	-15.82%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	-19.96%

All data retrieved as of 10/31/2022

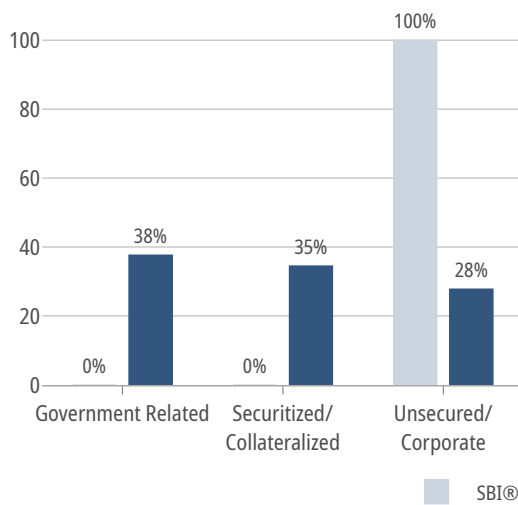
## Index Characteristics

	S71P	SBR14P
No of Components	665	1630
Historical Data Since	12/30/2010	01/03/2007
Launch Date	01/03/2011	01/03/2007
ESG Rating	B- (7.2)	B (8.11)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	2.5	1.8
Duration	4.33	6.99
Domestic / Foreign %	54.2% / 45.8%	77.4% / 22.6%
Average Credit Rating	A	AA

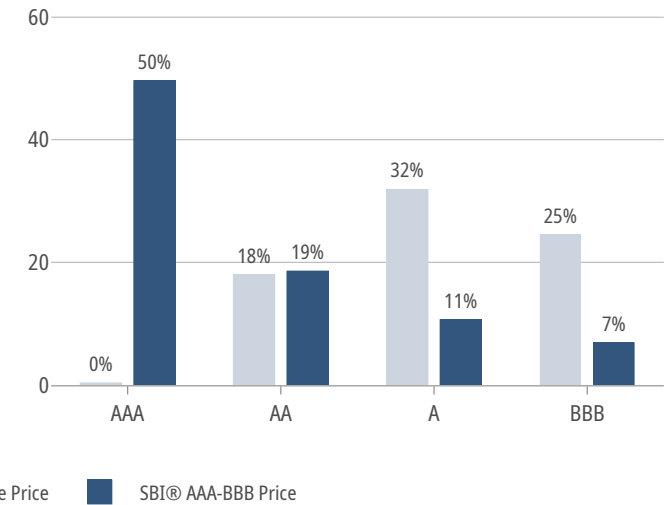
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Roche Kapitalmarkt	4,287.55	3.33%
Nestlé	2,962.72	2.30%
Swisscom	2,861.02	2.22%
Deutsche Bahn Finance Gmb	2,757.85	2.14%
Banque Fed du Crédit Mutue	2,265.99	1.76%
SGS AG	2,156.91	1.67%
Credit Agricole S.A.	2,081.32	1.62%
Raiffeisen	1,942.63	1.51%
Swiss Prime Site Finance AG	1,864.80	1.45%
Axpo Holding AG	1,711.88	1.33%
Total	24,892.68	19.33%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>S71P</b>					
Price	S71P	CH0119565908	.S71P		Yes
Total Return	S71T	CH0119565890	.S71T		Yes
<b>SBR14P</b>					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

## Index Methodology

The SBI@ Corporate Price 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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SIX  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

Business Support  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

Technical Support  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)