

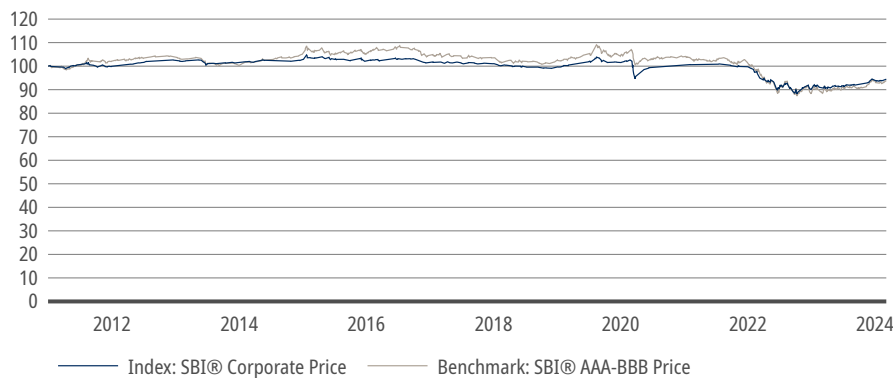


SBI® Corporate Price

Index Description

The SBI® Corporate PR (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 PR 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	−0.11%	−0.46%
2023	4.64%	6.29%
2022	−9.68%	−12.93%
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%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
S71P	−0.11%	0.74%	3.85%	−2.06%	−1.15%	-
SBR14P	−0.46%	0.75%	5.05%	−2.97%	−1.73%	−0.11%
Volatility						
S71P	0.62%	1.79%	1.75%	3.63%	3.64%	-
SBR14P	2.10%	3.16%	2.57%	5.13%	4.50%	3.60%
Tracking Err.						
S71P	1.47%	1.49%	1.48%	2.11%	1.81%	-

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

Average Coupon

Year	S71P	SBR14P
2024	1.25%	1.12%
2023	1.19%	1.09%
2022	0.80%	0.90%
2021	0.68%	0.87%
2020	0.81%	0.99%
2019	0.94%	1.14%
2018	1.09%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
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 02/29/2024

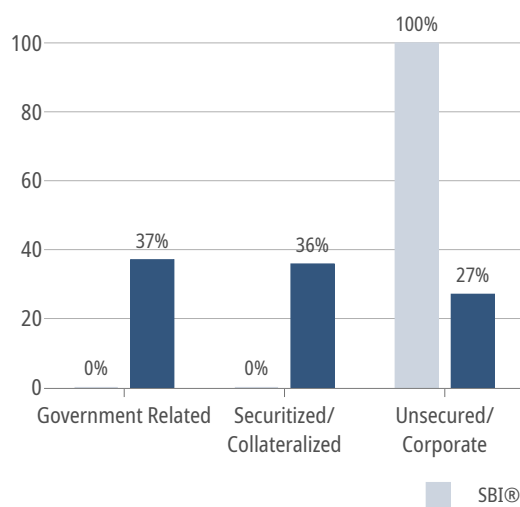
Index Characteristics

	S71P	SBR14P
No of Components	703	1755
Historical Data Since	12/30/2010	01/03/2007
Launch Date	01/03/2011	01/03/2007
ESG Rating	B- (7.4)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.73	1.31
Duration	4.31	7.03
Domestic / Foreign %	59.0% / 41.0%	78.6% / 21.4%
Average Credit Rating	A	AA

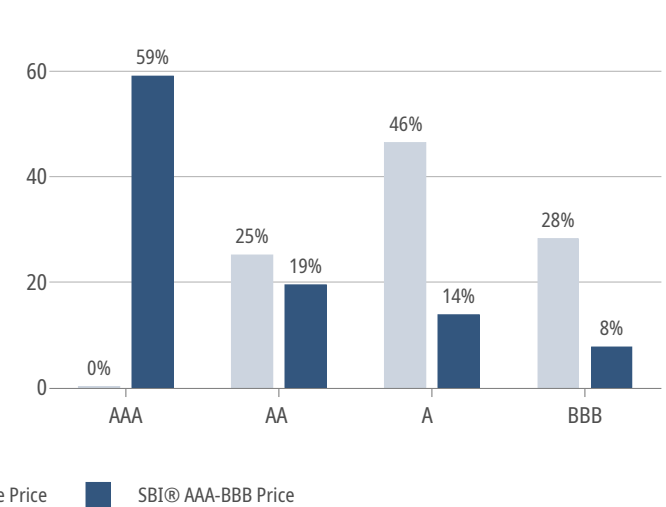
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Nestlé	4,930.99	3.53%
Roche Kapitalmarkt	4,301.31	3.08%
Deutsche Bahn Finance Gmbh	2,984.85	2.14%
Swisscom	2,696.93	1.93%
Banque Fed du Crédit Mutuel	2,594.01	1.86%
SGS AG	2,314.28	1.66%
BNP Paribas	2,152.25	1.54%
LGT Bank AG	2,046.90	1.47%
Cembra Money Bank	1,974.77	1.41%
Bâloise	1,915.78	1.37%
Total	27,912.08	19.98%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
S71P					
Price	S71P	CH0119565908	.S71P		Yes
Total Return	S71T	CH0119565890	.S71T		Yes
SBR14P					
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

The use of SBI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

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