

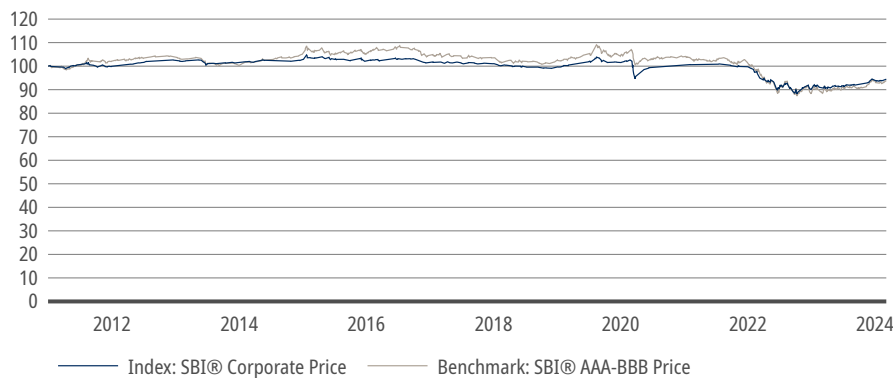


# SBI® Corporate Price

## 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 Profile<sup>1</sup>

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

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used 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
<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 02/29/2024

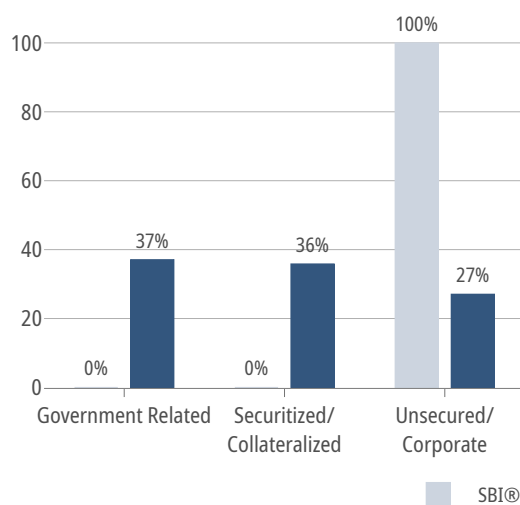
## Index Characteristics

	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

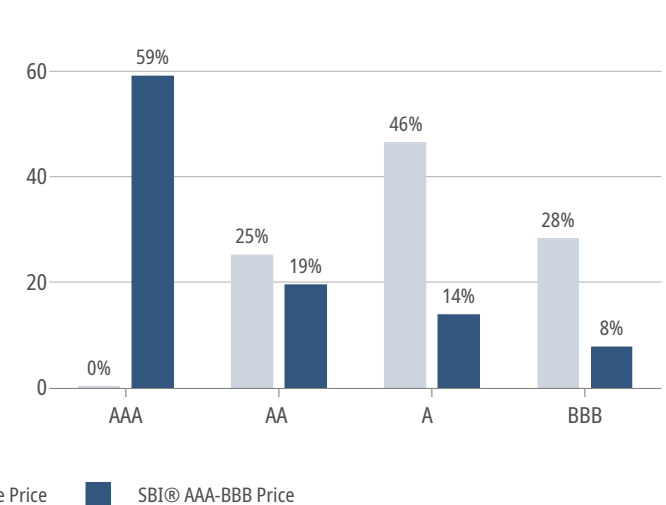
## Top 10 Issuers

	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
<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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