

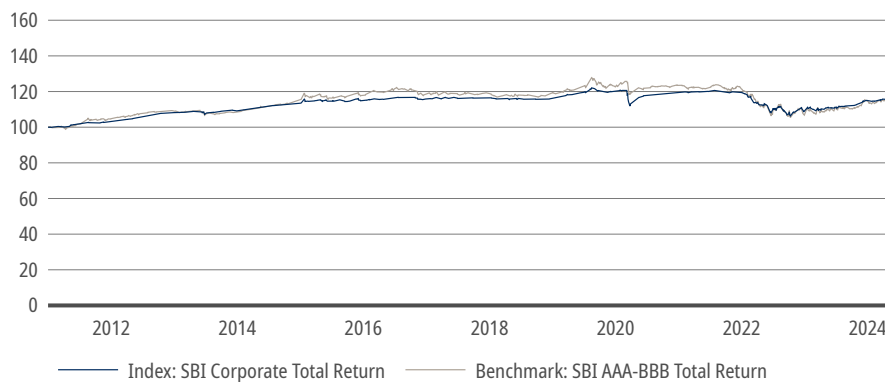


SBI Corporate Total Return

Index Description

The SBI Corporate TR (S71T) 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 TR 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 TR (SBR14T), includes bonds from all kinds of issuers.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
S71T	0.63%	0.57%	5.48%	−1.20%	−0.04%	-
SBR14T	0.47%	0.27%	6.06%	−2.03%	−0.43%	1.66%
Volatility						
S71T	1.06%	1.06%	1.63%	3.65%	3.64%	-
SBR14T	2.29%	2.29%	2.58%	5.13%	4.49%	3.62%
Tracking Err.						
S71T	1.33%	1.33%	1.33%	2.10%	1.80%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
S71T	08/15/2019	10/10/2022	122.05	106.31	−12.90%
SBR14T	08/15/2019	10/10/2022	146.61	120.91	−17.53%

Annual Index Return

Year	S71T	SBR14T
YTD	0.63%	0.47%
2023	5.70%	7.36%
2022	−8.99%	−12.10%
2021	−0.36%	−1.82%
2020	0.40%	0.90%
2019	2.73%	3.05%
2018	−0.35%	0.07%
2017	0.67%	0.13%

Average Coupon

Year	S71T	SBR14T
2024	1.27%	1.13%
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%

All data retrieved as of 03/28/2024

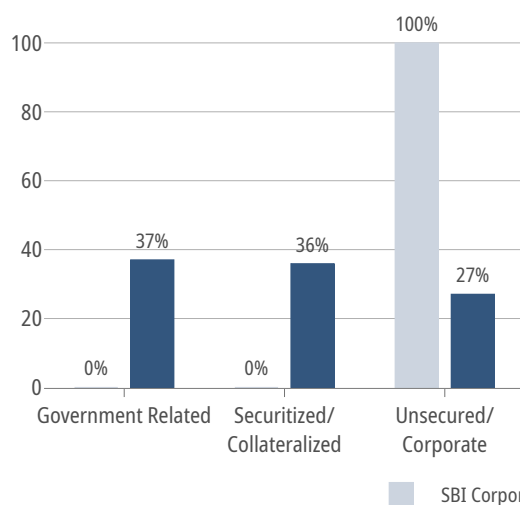
Index Characteristics

	S71T	SBR14T
No of Components	703	1760
Historical Data Since	12/30/2010	01/03/2007
Launch Date	01/03/2011	01/03/2007
ESG Rating	B- (7.41)	B (8.33)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.65	1.21
Duration	4.32	7.05
Domestic / Foreign %	58.6% / 41.4%	78.4% / 21.6%
Average Credit Rating	A	AA

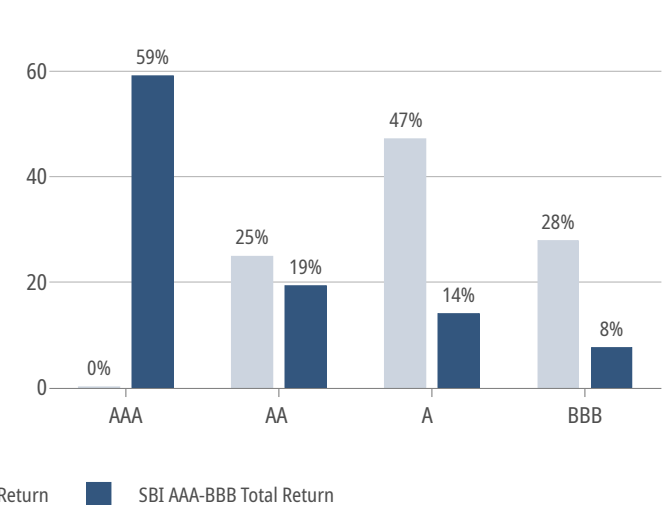
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Nestlé	5,000.18	3.53%
Roche Kapitalmarkt	4,329.66	3.05%
Deutsche Bahn Finance Gmbh	3,019.34	2.13%
Swisscom	2,703.90	1.91%
Banque Fed du Crédit Mutuel	2,431.73	1.71%
SGS AG	2,338.48	1.65%
LGT Bank AG	2,287.38	1.61%
Cembra Money Bank	2,257.93	1.59%
BNP Paribas	2,178.31	1.54%
Banco Santander S.A.	2,038.70	1.44%
Total	28,585.61	20.15%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

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

Index Methodology

The SBI Corporate 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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