

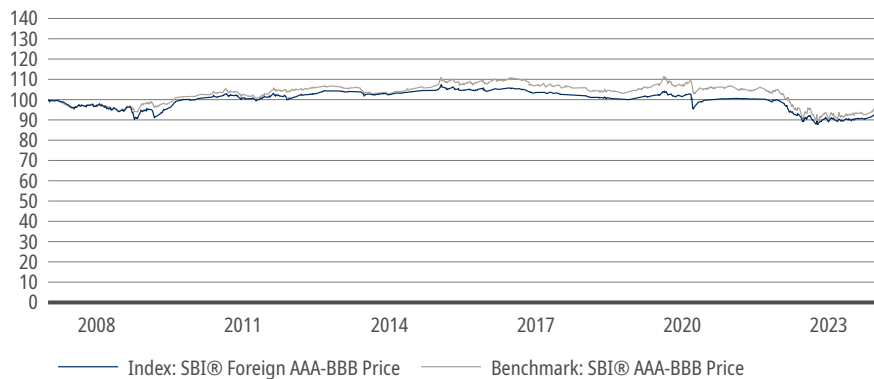


SBI® Foreign AAA-BBB Price

Index Description

The SBI® Foreign AAA-BBB PR (SBF14P) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of foreign issuers listed on SIX Swiss Exchange. On December 29, 2006 the SBI® Foreign AAA-BBB 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 foreign issuer. For the purpose of SBI® Foreign AAA-BBB PR, foreign refers to issuers outside of Switzerland and Liechtenstein. Its benchmark, SBI® AAA-BBB Price (SBR14P), includes CHF bonds from issuers globally with a large share of Swiss issuers.

Index Performance



Annual Index Return

Year	SBF14P	SBR14P
YTD	−0.14%	−0.46%
2023	4.11%	6.29%
2022	−10.18%	−12.93%
2021	−1.57%	−2.68%
2020	−0.67%	−0.07%
2019	0.98%	1.93%
2018	−1.66%	−1.19%
2017	−1.27%	−1.25%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBF14P	−0.14%	0.60%	3.42%	−2.57%	−1.63%	−0.04%
SBR14P	−0.46%	0.75%	5.05%	−2.97%	−1.73%	−0.11%
Volatility						
SBF14P	0.18%	1.60%	1.64%	3.69%	3.61%	2.98%
SBR14P	2.10%	3.16%	2.57%	5.13%	4.50%	3.60%
Tracking Err.						
SBF14P	1.91%	1.81%	1.66%	2.11%	1.74%	1.48%

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

Average Coupon

Year	SBF14P	SBR14P
2024	1.27%	1.12%
2023	1.23%	1.09%
2022	0.89%	0.90%
2021	0.82%	0.87%
2020	0.96%	0.99%
2019	1.13%	1.14%
2018	1.32%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SBF14P	01/23/2015	10/10/2022	107.48	87.60	−18.50%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	−19.96%

All data retrieved as of 02/29/2024

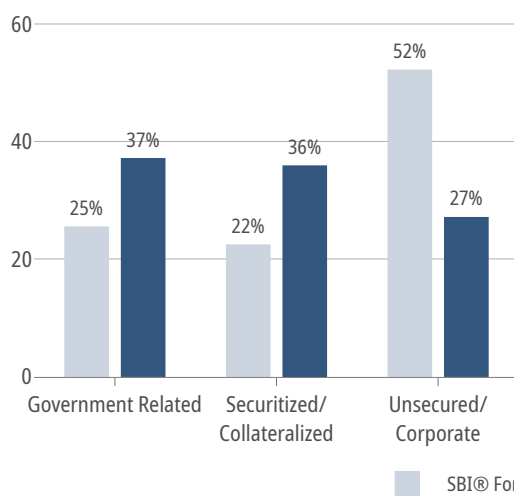
Index Characteristics

	SBF14P	SBR14P
No of Components	548	1755
Historical Data Since	01/03/2007	01/03/2007
Launch Date	01/03/2007	01/03/2007
ESG Rating	B- (7.11)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.64	1.31
Duration	4.22	7.03
Domestic / Foreign %	0.9% / 99.1%	78.6% / 21.4%
Average Credit Rating	AA	AA

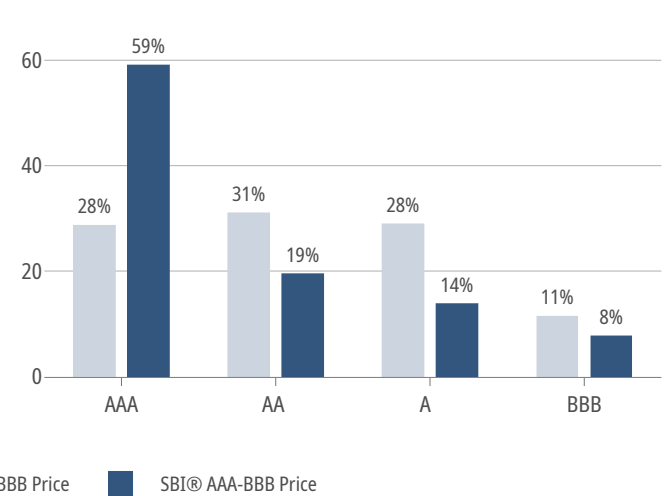
Top 10 Issuers

	Mcaph (Mio CHF)	Weight
Münchener Hypo	3,671.06	3.29%
Deutsche Bahn Finance Gmbh	2,984.85	2.68%
Scotiabank	2,835.29	2.54%
EIB	2,631.23	2.36%
Banque Fed du Crédit Mutuel	2,594.01	2.33%
Canadian Imperial Bank of ...	2,193.92	1.97%
Corporacion Andina de Fome	2,163.87	1.94%
BNP Paribas	2,152.25	1.93%
Nationwide Building Society	1,850.64	1.66%
Royal Bank of Canada	1,843.99	1.65%
Total	24,921.11	22.35%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SBF14P					
Price	SBF14P	CH0027441986	.SBF14P	SBF14P	No
Total Return	SBF14T	CH0027441978	.SBF14T	SBF14T	No
SBR14P					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

Index Methodology

The SBI® Foreign AAA-BBB Price 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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