

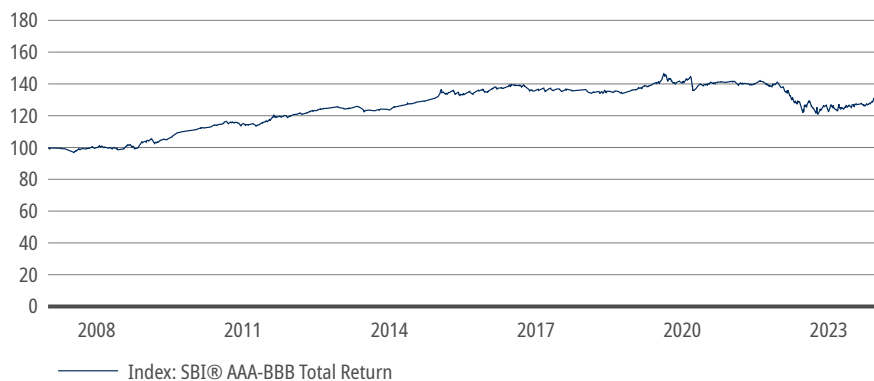


SBI® AAA-BBB Total Return

Index Description

The SBI® AAA-BBB TR (SBR14T) reflects the development of the CHF bond market by tracking most of the Swiss-franc-denominated bonds listed on SIX Swiss Exchange. It therefore provides valuable macroeconomic insights into the Swiss capital market. On December 29, 2006, the SBI® AAA-BBB TR was standardised at 100 points. In order to be included in the index, a bond must have a remaining term to maturity of at least one year as well as a nominal amount of at least CHF 100 million. In addition, only fixed-rate bonds with a minimum credit rating of “BBB” are included. In this regard, SIX determines a so-called “composite rating”, which is derived from the ratings of Standard & Poor’s, Moody’s and Fitch as well as those of Swiss banks Credit Suisse, UBS, Zürcher Kantonalbank and Swiss rating agency Fedafin. Given that the SBI® AAA-BBB TR is the broadest bond index of SIX and for the purpose of this factsheet, its price version SBI® AAA-BBB Total Return (SBR14T) is shown as a comparison.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SBR14T	-0.27%	1.03%	6.16%	-2.04%	-0.67%	1.58%
Volatility						
SBR14T	2.11%	3.15%	2.57%	5.12%	4.49%	3.62%

¹Annualized values for figures > 1Yr

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SBR14T	08/15/2019	10/10/2022	146.61	120.91	-17.53%

Annual Index Return

Year	SBR14T
YTD	-0.27%
2023	7.36%
2022	-12.10%
2021	-1.82%
2020	0.90%
2019	3.05%
2018	0.07%
2017	0.13%

Average Coupon

Year	SBR14T
2024	1.12%
2023	1.09%
2022	0.90%
2021	0.87%
2020	0.99%
2019	1.14%
2018	1.29%

All data retrieved as of 02/29/2024

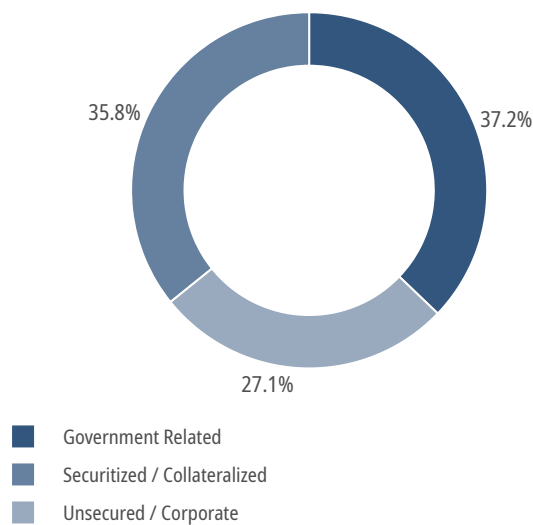
Index Characteristics

	SBR14T
Average Credit Rating	AA
Calculation Interval	3 minutes
Domestic / Foreign %	78.6% / 21.4%
Duration	7.03
ESG Rating	B (8.32)
Historical Data Since	01/03/2007
Launch Date	01/03/2007
No of Components	1755
Yield to Maturity	1.31

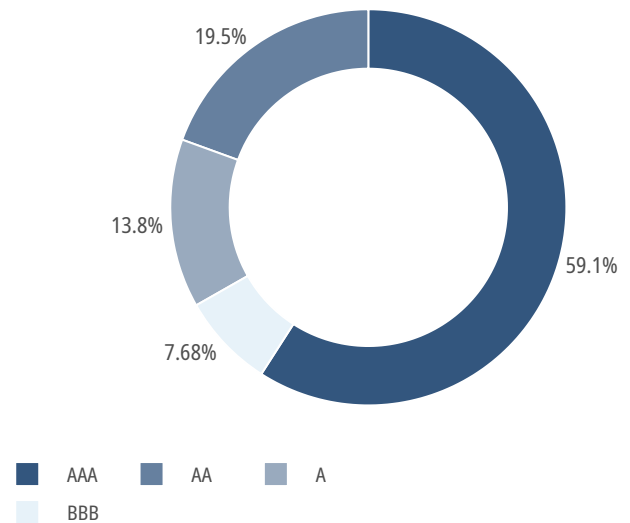
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Schweiz. Eidgenossenschaft	82,782.21	15.94%
Pfandbriefbank	81,508.61	15.69%
Pfandbriefzentrale	70,911.41	13.65%
Genf, Kanton	7,503.99	1.44%
Zürcher Kantonalbank	7,218.75	1.39%
Luzerner Kantonalbank AG	6,022.46	1.16%
Zürich, Stadt	5,069.18	0.98%
Nestlé	4,977.09	0.96%
Roche Kapitalmarkt	4,314.42	0.83%
Basellandschaftliche Kanton..	3,950.49	0.76%
Total	274,258.60	52.80%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

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

Index Methodology

The SBI® AAA-BBB 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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