

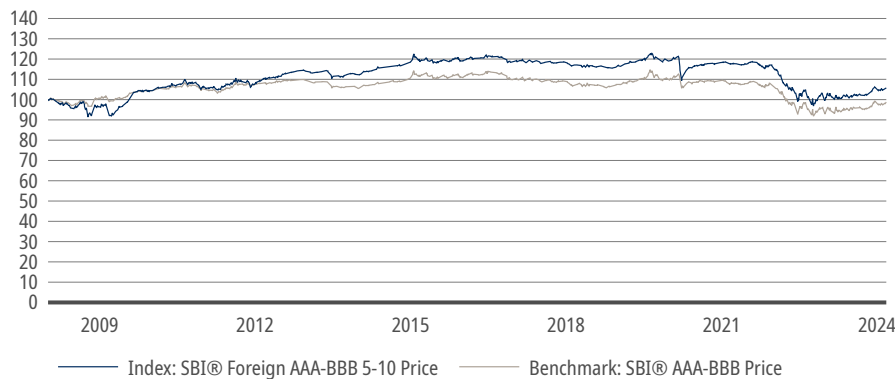


SBI® Foreign AAA-BBB 5-10 Price

Index Description

The SBI® Foreign AAA-BBB 5-10 PR (SF51P) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of foreign corporates listed on SIX Swiss Exchange. On December 28, 2007 the SBI® Foreign AAA-BBB 5-10 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 corporation. For the purpose of SBI® Foreign AAA-BBB 5-10 PR, foreign refers to corporations outside of Switzerland and Liechtenstein. Its benchmark, SBI® AAA-BBB Price (SBR14P), includes CHF bonds from all kinds of foreign issuers.

Index Performance



Annual Index Return

Year	SF51P	SBR14P
YTD	−0.39%	−0.46%
2023	6.00%	6.29%
2022	−14.04%	−12.93%
2021	−2.14%	−2.68%
2020	−0.30%	−0.07%
2019	1.95%	1.93%
2018	−1.40%	−1.19%
2017	−0.49%	−1.25%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SF51P	−0.39%	0.52%	4.52%	−3.51%	−1.84%	0.72%
SBR14P	−0.46%	0.75%	5.05%	−2.97%	−1.73%	−0.11%
Volatility						
SF51P	0.11%	2.28%	2.38%	5.58%	5.16%	4.27%
SBR14P	2.10%	3.16%	2.57%	5.13%	4.50%	3.60%
Tracking Err.						
SF51P	1.98%	1.49%	1.37%	1.62%	1.66%	1.58%

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

Average Coupon

Year	SF51P	SBR14P
2024	1.51%	1.12%
2023	1.39%	1.09%
2022	0.91%	0.90%
2021	0.76%	0.87%
2020	0.84%	0.99%
2019	0.84%	1.14%
2018	1.01%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SF51P	08/15/2019	10/10/2022	124.10	97.59	−21.36%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	−19.96%

All data retrieved as of 02/29/2024

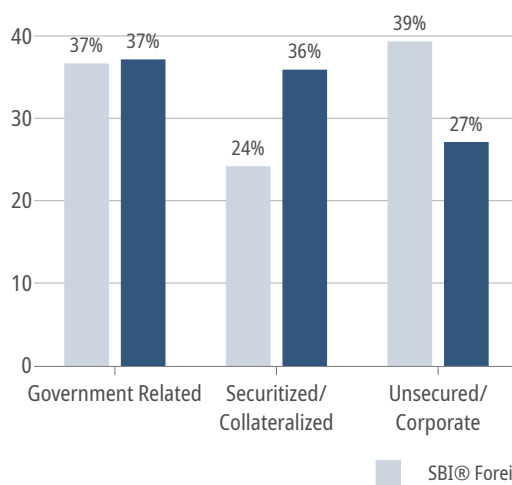
Index Characteristics

	SF51P	SBR14P
No of Components	156	1755
Historical Data Since	12/29/2006	01/03/2007
Launch Date	01/03/2008	01/03/2007
ESG Rating	B (7.51)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.62	1.31
Duration	6.28	7.03
Domestic / Foreign %	0.5% / 99.5%	78.6% / 21.4%
Average Credit Rating	AA	AA

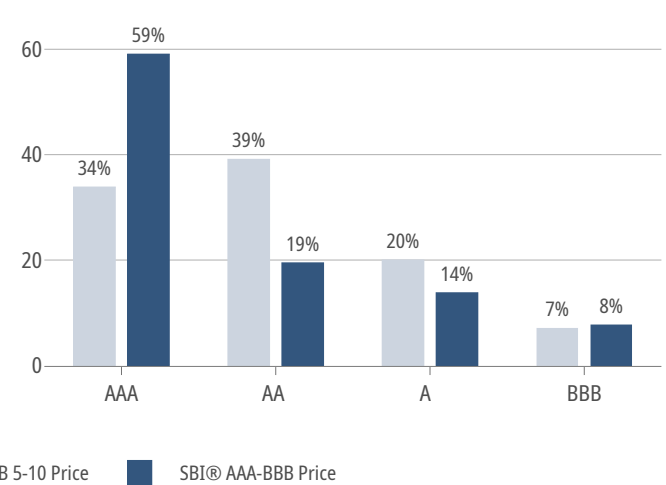
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Deutsche Bahn Finance GmbI	1,491.65	4.94%
Münchener Hypo	1,316.27	4.36%
Oest KontrollbK	1,192.46	3.95%
Compagnie de financement f	1,069.43	3.54%
Commonwealth BK of Austral	908.78	3.01%
KommuneKredit	887.25	2.94%
Banque Fed du Crédit Mutuel	818.55	2.71%
New York Life Funding	762.02	2.52%
Scotiabank	748.15	2.48%
BNP Paribas	655.94	2.17%
Total	9,850.51	32.62%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SF51P					
Price	SF51P	CH0032974252	.SF51P	SF51P	Yes
Total Return	SF51T	CH0032974237	.SF51T	SF51T	Yes
SBR14P					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

Index Methodology

The SBI® Foreign AAA-BBB 5-10 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