

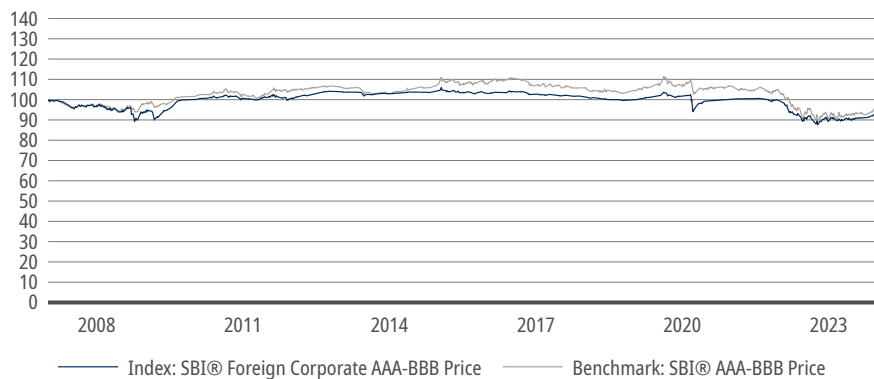


SBI® Foreign Corporate AAA-BBB Price

Index Description

The SBI® Foreign Corporate AAA-BBB PR (SFC14P) 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 Corporate 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 corporation. For the purpose of SBI® Foreign Corporate AAA-BBB 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	SFC14P	SBR14P
YTD	−0.10%	−0.46%
2023	4.23%	6.29%
2022	−10.04%	−12.93%
2021	−1.27%	−2.68%
2020	−0.49%	−0.07%
2019	1.27%	1.93%
2018	−1.67%	−1.19%
2017	−0.86%	−1.25%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SFC14P	−0.10%	0.66%	3.52%	−2.41%	−1.43%	0.04%
SBR14P	−0.46%	0.75%	5.05%	−2.97%	−1.73%	−0.11%
Volatility						
SFC14P	0.15%	1.61%	1.68%	3.64%	3.69%	2.96%
SBR14P	2.10%	3.16%	2.57%	5.13%	4.50%	3.60%
Tracking Err.						
SFC14P	1.94%	1.82%	1.81%	2.39%	2.01%	1.78%

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

Average Coupon

Year	SFC14P	SBR14P
2024	1.23%	1.12%
2023	1.16%	1.09%
2022	0.73%	0.90%
2021	0.64%	0.87%
2020	0.78%	0.99%
2019	0.97%	1.14%
2018	1.15%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SFC14P	01/23/2015	10/10/2022	109.80	90.86	−17.25%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	−19.96%

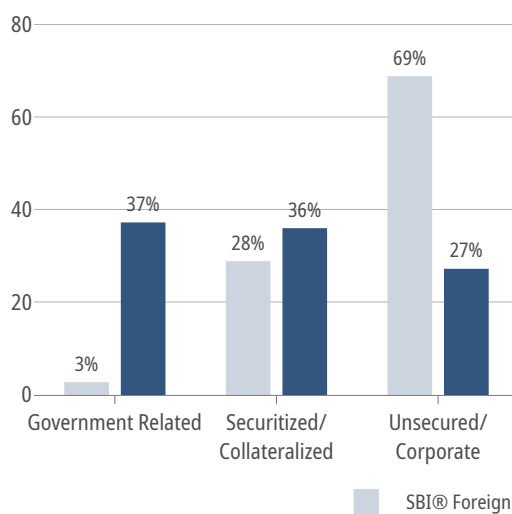
Index Characteristics

	SFC14P	SBR14P
No of Components	414	1755
Historical Data Since	12/29/2006	01/03/2007
Launch Date	01/03/2008	01/03/2007
ESG Rating	B- (6.84)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.72	1.31
Duration	3.96	7.03
Domestic / Foreign %	1.1% / 98.9%	78.6% / 21.4%
Average Credit Rating	AA	AA

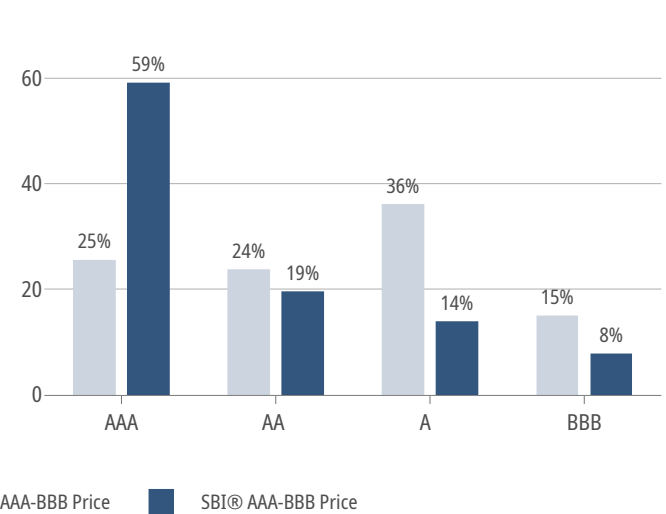
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Münchener Hypo	3,671.06	4.34%
Deutsche Bahn Finance Gmbh	2,984.85	3.53%
Scotiabank	2,835.29	3.35%
Banque Fed du Crédit Mutuel	2,594.01	3.07%
Canadian Imperial Bank of ...	2,193.92	2.59%
BNP Paribas	2,152.25	2.54%
Nationwide Building Society	1,850.64	2.19%
Royal Bank of Canada	1,843.99	2.18%
Commonwealth BK of Austral	1,828.31	2.16%
Societe Generale	1,691.92	2.00%
Total	23,646.24	27.95%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SFC14P					
Price	SFC14P	CH0032980218	.SFC14P	SFC14P	No
Total Return	SFC14T	CH0032980192	.SFC14T	SFC14T	No
SBR14P					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

Index Methodology

The SBI® Foreign Corporate 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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