

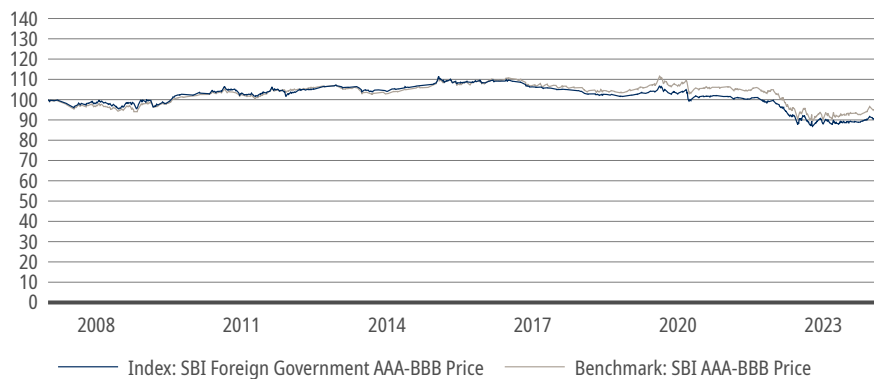


SBI Foreign Government AAA-BBB Price

Index Description

The SBI Foreign Government AAA-BBB PR (SFG14P) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of foreign governments listed on SIX Swiss Exchange. On December 28, 2007 the SBI Foreign Government 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 government. For the purpose of SBI Foreign Government AAA-BBB PR, foreign refers to governments outside of Switzerland and Liechtenstein. Its benchmark, SBI AAA-BBB PR (SBR14P), includes CHF bonds from all kinds of foreign issuers.

Index Performance



Annual Index Return

Year	SFG14P	SBR14P
YTD	0.09%	0.21%
2023	3.72%	6.29%
2022	-11.03%	-12.93%
2021	-2.66%	-2.68%
2020	-1.26%	-0.07%
2019	0.35%	1.93%
2018	-1.59%	-1.19%
2017	-2.18%	-1.25%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SFG14P	0.09%	-0.08%	3.13%	-3.31%	-2.10%	-0.40%
SBR14P	0.21%	0.00%	4.96%	-2.96%	-1.49%	-0.03%
Volatility						
SFG14P	1.31%	1.31%	1.93%	4.34%	3.73%	3.19%
SBR14P	2.33%	2.33%	2.58%	5.15%	4.50%	3.61%
Tracking Err.						
SFG14P	1.29%	1.29%	1.36%	1.20%	1.04%	1.04%

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

Average Coupon

Year	SFG14P	SBR14P
2024	1.45%	1.13%
2023	1.46%	1.09%
2022	1.44%	0.90%
2021	1.43%	0.87%
2020	1.58%	0.99%
2019	1.67%	1.14%
2018	1.82%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SFG14P	01/23/2015	10/10/2022	113.69	88.54	-22.12%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	-19.96%

All data retrieved as of 03/28/2024

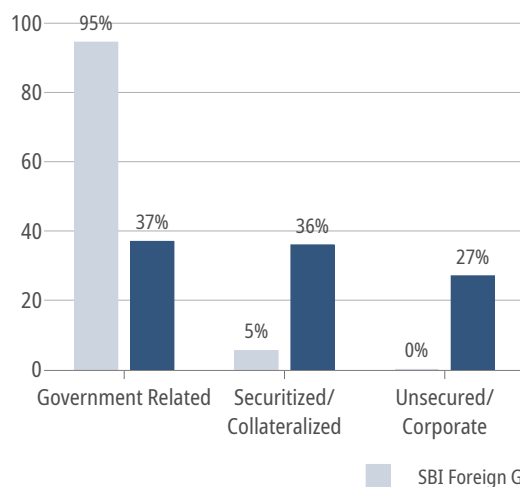
Index Characteristics

	SFG14P	SBR14P
No of Components	94	1760
Historical Data Since	12/29/2006	01/03/2007
Launch Date	01/03/2008	01/03/2007
ESG Rating	B (7.89)	B (8.33)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.31	1.21
Duration	5.21	7.05
Domestic / Foreign %	0.0% / 100.0%	78.4% / 21.6%
Average Credit Rating	AA	AA

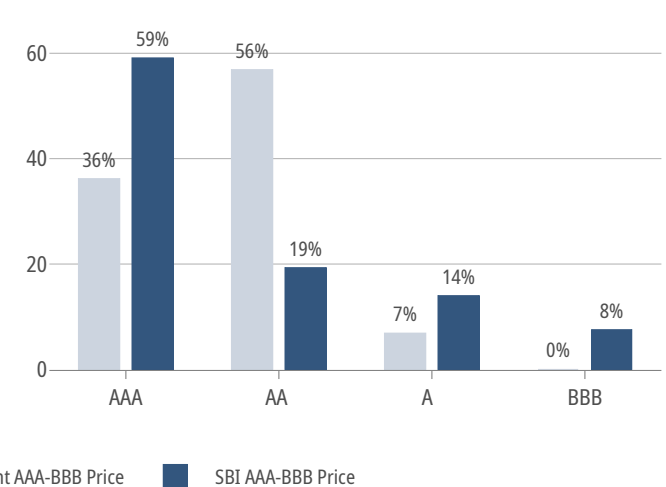
Top 10 Issuers

	Mcap (Mio CHF)	Weight
BNG Bank N.V.	1,646.23	8.67%
Oest Kontrollbk	1,441.32	7.59%
Akademiska Hus AB	1,421.22	7.48%
Kred Wiederaufbau	1,387.55	7.31%
KommuneKredit	1,226.38	6.46%
Nederlandse Waterschapsbai	1,090.30	5.74%
Korea Housing Finance Corp	927.60	4.88%
Korea Development Bank	901.97	4.75%
New Brunswick	846.23	4.46%
C.Dep.Consignations	836.60	4.40%
Total	11,725.40	61.73%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SFG14P					
Price	SFG14P	CH0032980333	.SFG14P	SFG14P	No
Total Return	SFG14T	CH0032980325	.SFG14T	SFG14T	No
SBR14P					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

Index Methodology

The SBI Foreign Government 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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