

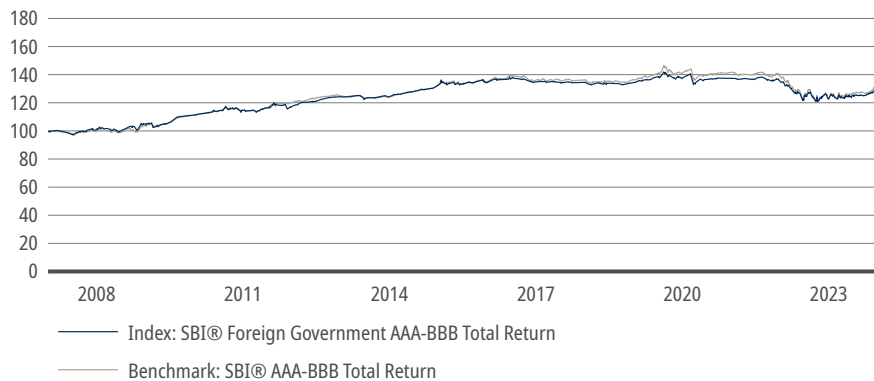


SBI® Foreign Government AAA-BBB Total Return

Index Description

The SBI® Foreign Government AAA-BBB TR (SFG14T) 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 TR 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 TR, foreign refers to governments outside of Switzerland and Liechtenstein. Its benchmark, SBI® AAA-BBB Total Return (SBR14T), includes CHF bonds from all kinds of foreign issuers.

Index Performance



Annual Index Return

| Year | SFG14T | SBR14T |
|------|--------|---------|
| YTD | −0.12% | −0.27% |
| 2023 | 5.23% | 7.36% |
| 2022 | −9.70% | −12.10% |
| 2021 | −1.34% | −1.82% |
| 2020 | 0.17% | 0.90% |
| 2019 | 1.90% | 3.05% |
| 2018 | 0.11% | 0.07% |
| 2017 | −0.31% | 0.13% |

Risk and Return Profile¹

| | YTD | 3 Mths | 1 Yr | 3 Yrs | 7 Yrs | 15 Yrs |
|----------------------|--------|--------|-------|--------|--------|--------|
| Return | | | | | | |
| SFG14T | −0.12% | 0.63% | 4.51% | −1.88% | −0.76% | 1.53% |
| SBR14T | −0.27% | 1.03% | 6.16% | −2.04% | −0.67% | 1.58% |
| Volatility | | | | | | |
| SFG14T | 0.36% | 1.68% | 1.94% | 4.32% | 3.71% | 3.21% |
| SBR14T | 2.11% | 3.15% | 2.57% | 5.12% | 4.49% | 3.62% |
| Tracking Err. | | | | | | |
| SFG14T | 1.75% | 1.66% | 1.41% | 1.20% | 1.05% | 1.10% |

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

Average Coupon

| Year | SFG14T | SBR14T |
|------|--------|--------|
| 2024 | 1.45% | 1.12% |
| 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 | | | | | |
| SFG14T | 08/15/2019 | 10/10/2022 | 140.90 | 119.79 | −14.98% |
| SBR14T | 08/15/2019 | 10/10/2022 | 146.61 | 120.91 | −17.53% |

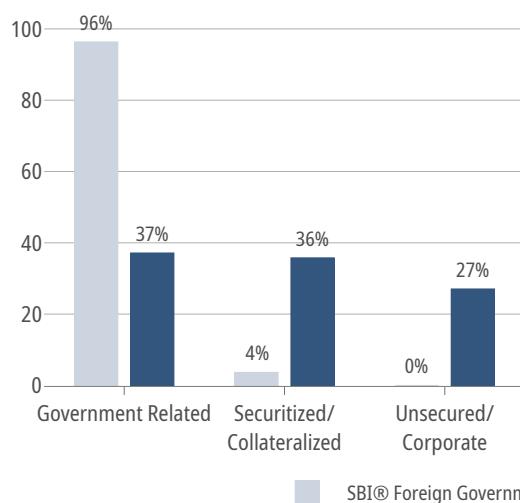
Index Characteristics

| | SFG14T | SBR14T |
|-----------------------|---------------|---------------|
| No of Components | 91 | 1755 |
| Historical Data Since | 12/29/2006 | 01/03/2007 |
| Launch Date | 01/03/2008 | 01/03/2007 |
| ESG Rating | B (7.91) | B (8.32) |
| Calculation Interval | 3 minutes | 3 minutes |
| Yield to Maturity | 1.4 | 1.31 |
| Duration | 5.29 | 7.03 |
| Domestic / Foreign % | 0.0% / 100.0% | 78.6% / 21.4% |
| Average Credit Rating | AA | AA |

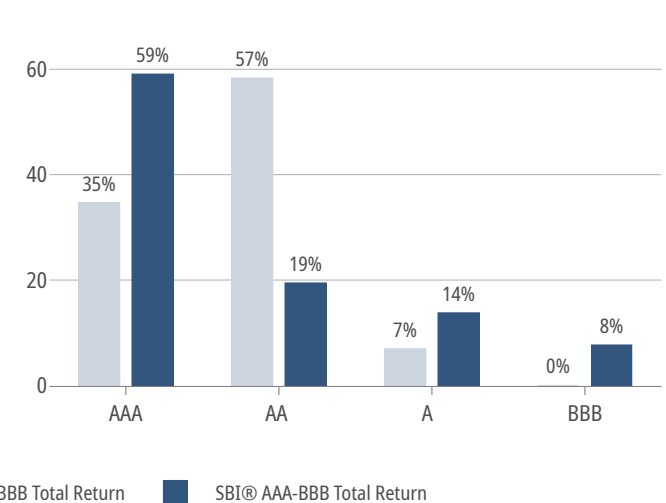
Top 10 Issuers

| | Mcap (Mio CHF) | Weight |
|----------------------------|----------------|--------|
| BNG Bank N.V. | 1,563.48 | 8.39% |
| Oest Kontrollbk | 1,438.87 | 7.72% |
| Akademiska Hus AB | 1,423.33 | 7.64% |
| Kred Wiederaufbau | 1,397.89 | 7.50% |
| KommuneKredit | 1,228.63 | 6.59% |
| Nederlandse Waterschapsbai | 1,098.33 | 5.89% |
| Korea Development Bank | 903.93 | 4.85% |
| New Brunswick | 838.78 | 4.50% |
| C.Dep.Consignations | 834.44 | 4.48% |
| Province of Quebec | 642.85 | 3.45% |
| Total | 11,370.53 | 61.03% |

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

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

Index Methodology

The SBI® Foreign Government 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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