

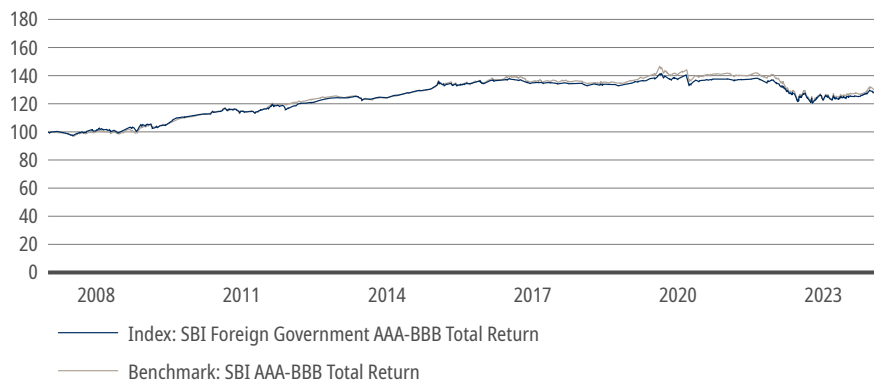


# SBI Foreign Government AAA-BBB Total Return

## 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 TR (SBR14T), includes CHF bonds from all kinds of foreign issuers.

## Index Performance



## Annual Index Return

Year	SFG14T	SBR14T
YTD	0.45%	0.47%
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 Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SFG14T	0.45%	0.29%	4.63%	-1.91%	-0.59%	1.54%
SBR14T	0.47%	0.27%	6.06%	-2.03%	-0.43%	1.66%
<b>Volatility</b>						
SFG14T	1.27%	1.27%	1.93%	4.32%	3.71%	3.19%
SBR14T	2.29%	2.29%	2.58%	5.13%	4.49%	3.62%
<b>Tracking Err.</b>						
SFG14T	1.33%	1.33%	1.37%	1.20%	1.05%	1.04%

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

## Average Coupon

Year	SFG14T	SBR14T
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
<b>15 Years back</b>					
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%

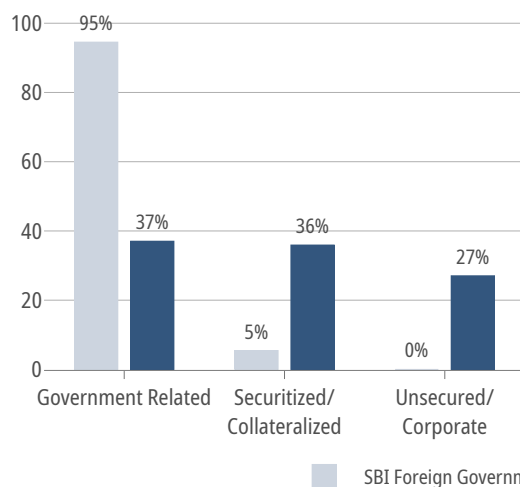
## Index Characteristics

	SFG14T	SBR14T
No of Components	94	1760
Historical Data Since	12/29/2006	01/03/2007
Launch Date	01/03/2008	01/03/2007
ESG Rating	B (7.9)	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

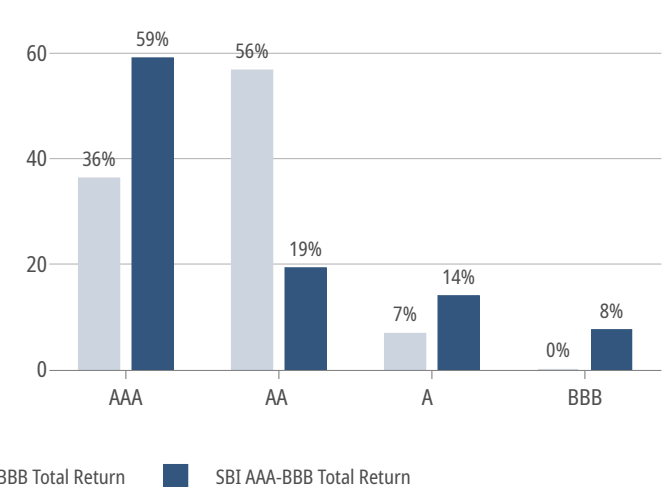
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
BNG Bank N.V.	1,670.99	8.73%
Oest Kontrollbk	1,448.58	7.57%
Akademiska Hus AB	1,426.00	7.45%
Kred Wiederaufbau	1,404.25	7.34%
KommuneKredit	1,237.96	6.47%
Nederlandse Waterschapsbai	1,103.68	5.77%
Korea Housing Finance Corp	932.37	4.87%
Korea Development Bank	908.34	4.75%
New Brunswick	846.82	4.43%
C.Dep.Consignations	838.05	4.38%
Total	11,817.03	61.76%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SFG14T</b>					
Total Return	SFG14T	CH0032980325	.SFG14T	SFG14T	No
Price	SFG14P	CH0032980333	.SFG14P	SFG14P	No
<b>SBR14T</b>					
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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