

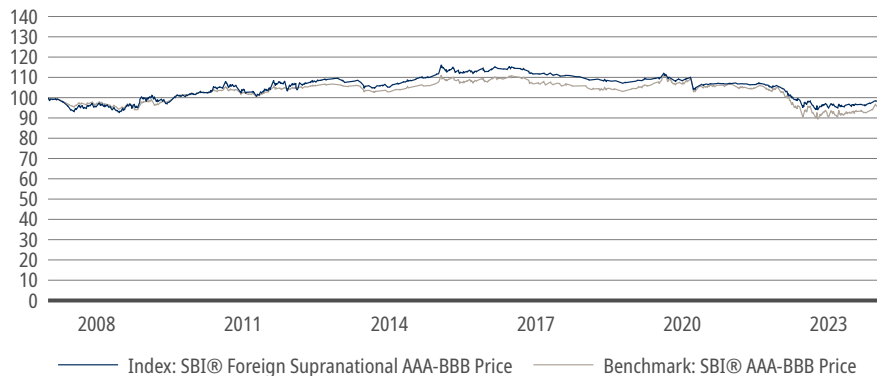


SBI® Foreign Supranational AAA-BBB Price

Index Description

The SBI® Foreign Supranational AAA-BBB PR (SFS14P) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of foreign supranational organisations listed on SIX Swiss Exchange. On December 28, 2007 the SBI® Foreign Supranational 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 supranational organisation. For the purpose of SBI® Foreign Supranational AAA-BBB PR, foreign refers to supranationals 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	SFS14P	SBR14P
YTD	0.04%	-0.46%
2023	3.56%	6.29%
2022	-9.72%	-12.93%
2021	-1.85%	-2.68%
2020	-1.10%	-0.07%
2019	0.16%	1.93%
2018	-1.63%	-1.19%
2017	-1.70%	-1.25%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SFS14P	0.04%	0.67%	3.22%	-2.63%	-1.89%	-0.10%
SBR14P	-0.46%	0.75%	5.05%	-2.97%	-1.73%	-0.11%
Volatility						
SFS14P	0.14%	1.24%	1.43%	3.47%	3.30%	3.39%
SBR14P	2.10%	3.16%	2.57%	5.13%	4.50%	3.60%
Tracking Err.						
SFS14P	2.24%	2.23%	1.55%	2.26%	1.73%	1.69%

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

Average Coupon

Year	SFS14P	SBR14P
2024	1.31%	1.12%
2023	1.36%	1.09%
2022	1.22%	0.90%
2021	1.26%	0.87%
2020	1.31%	0.99%
2019	1.32%	1.14%
2018	1.52%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SFS14P	01/23/2015	10/10/2022	121.79	98.45	-19.16%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	-19.96%

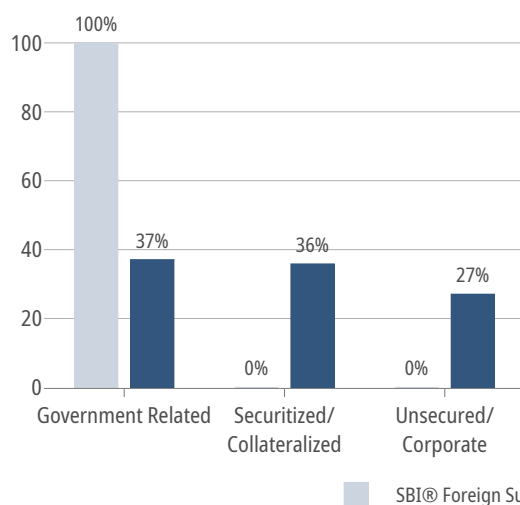
Index Characteristics

	SFS14P	SBR14P
No of Components	43	1755
Historical Data Since	12/29/2006	01/03/2007
Launch Date	01/03/2008	01/03/2007
ESG Rating	B (8.02)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.55	1.31
Duration	4.47	7.03
Domestic / Foreign %	0.0% / 100.0%	78.6% / 21.4%
Average Credit Rating	AA	AA

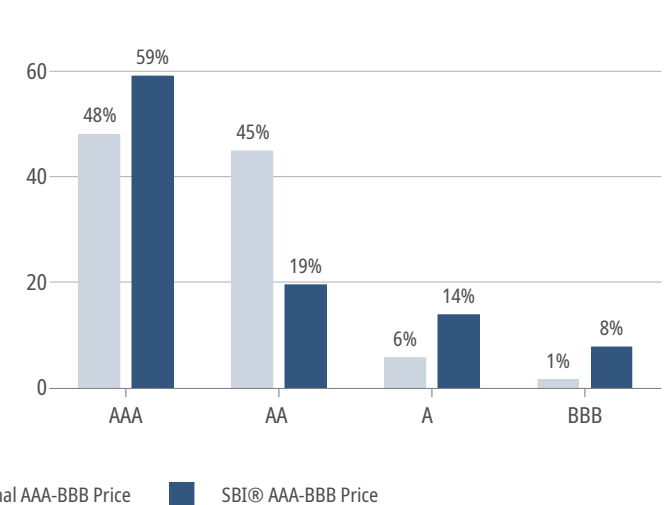
Top 10 Issuers

	Mcap (Mio CHF)	Weight
EIB	2,631.23	31.32%
Corporacion Andina de Fome	2,163.87	25.75%
CABEI	787.38	9.37%
North American Developm. B	680.62	8.10%
Asian Development	632.05	7.52%
FONPLATA	327.50	3.90%
46 Asian In 24MTN-S	205.30	2.44%
Council of Europe Dev.	204.70	2.44%
Nordic Investment BK (NI)	152.10	1.81%
Africa Finance Corporation	145.80	1.74%
Total	7,930.54	94.39%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SFS14P					
Price	SFS14P	CH0032980440	.SFS14P	SFS14P	No
Total Return	SFS14T	CH0032980432	.SFS14T	SFS14T	No
SBR14P					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

Index Methodology

The SBI® Foreign Supranational 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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