

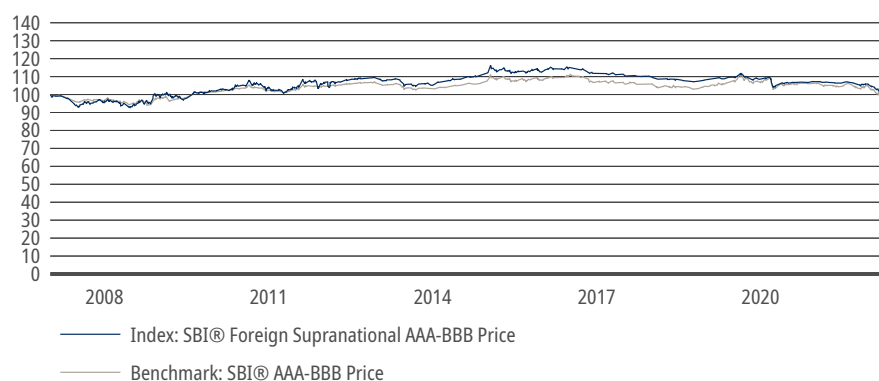


# SBI® Foreign Supranational AAA-BBB Price

## Index Description

The SBI® Foreign Supranational AAA-BBB Price (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 Price 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 Price, 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	-5.98%	-8.22%
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%
2016	-0.42%	-0.25%
2015	0.58%	-0.01%

## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SFS14P	-5.98%	-5.32%	-7.20%	-3.18%	-2.00%	0.08%
SBR14P	-8.22%	-7.12%	-9.07%	-3.50%	-1.94%	-0.23%
<b>Volatility</b>						
SFS14P	3.18%	3.47%	3.33%	4.02%	3.08%	3.74%
SBR14P	1.89%	1.42%	4.41%	5.08%	3.86%	3.40%
<b>Tracking Err.</b>						
SFS14P	3.72%	4.55%	2.51%	1.93%	1.38%	1.78%

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

## Average Coupon

Year	SFS14P	SBR14P
2022	1.20%	0.82%
2021	1.26%	0.87%
2020	1.31%	0.99%
2019	1.32%	1.14%
2018	1.52%	1.29%
2017	1.74%	1.45%
2016	1.80%	1.65%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SFS14P	01/23/2015	04/22/2022	121.79	103.46	-15.05%
SBR14P	08/15/2019	04/19/2022	111.65	95.03	-14.89%

All data retrieved as of 04/29/2022

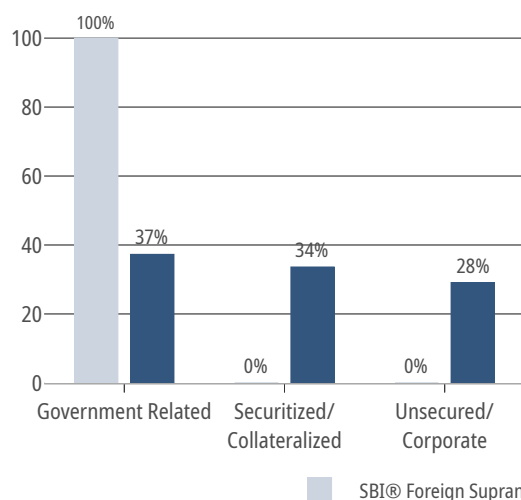
## Index Characteristics

	SFS14P	SBR14P
No of Components	41	1571
Historical Data Since	12/29/2006	01/03/2007
Launch Date	01/03/2008	01/03/2007
ESG Rating	B- (7.44)	B (8.13)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.31	1.2
Duration	4.52	7.03
Domestic / Foreign %	0.0% / 100.0%	76.9% / 23.1%
Average Credit Rating	AA	AA

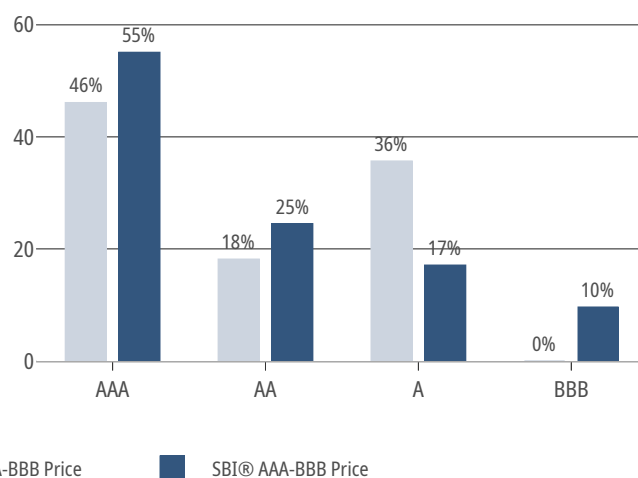
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
EIB	4,041.53	42.62%
Corporacion Andina de Fome	2,268.08	23.92%
CABEI	918.27	9.68%
North American Developm. B	668.66	7.05%
FONPLATA	482.40	5.09%
Africa Finance Corporation	345.57	3.64%
Black Sea Trade & Delv. Ban..	289.00	3.05%
Asian Development	223.30	2.35%
Caribbean Develop Bank	137.03	1.44%
Intl. Bk f. Rec. a. Develop...	109.65	1.16%
Total	9,483.49	100.00%

## Index Sector Weightings (in %)



## Index SBI Composite Rating (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SFS14P</b>					
Price	SFS14P	CH0032980440	.SFS14P	SFS14P	No
Total Return	SFS14T	CH0032980432	.SFS14T	SFS14T	No
<b>SBR14P</b>					
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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