

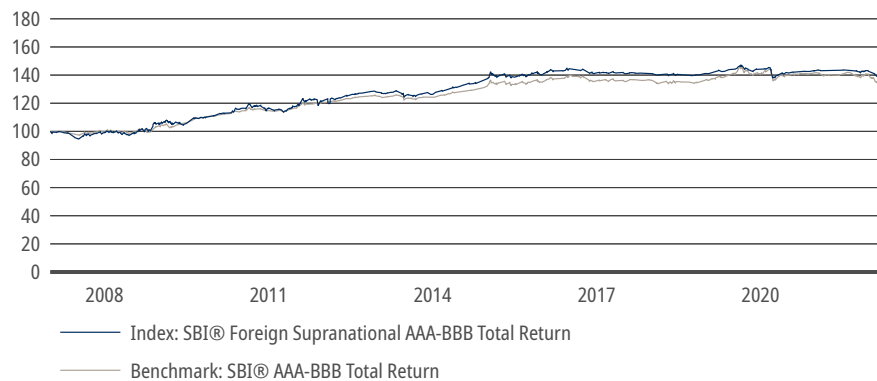


SBI® Foreign Supranational AAA-BBB Total Return

Index Description

The SBI® Foreign Supranational AAA-BBB Total Return (SFS14T) 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 Total Return 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 Total Return, foreign refers to supranationals 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	SFS14T	SBR14T
YTD	-5.59%	-7.93%
2021	-0.68%	-1.82%
2020	0.04%	0.90%
2019	1.46%	3.05%
2018	-0.19%	0.07%
2017	-0.13%	0.13%
2016	1.19%	1.32%
2015	2.32%	1.77%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SFS14T	-5.59%	-5.02%	-6.07%	-2.01%	-0.61%	2.08%
SBR14T	-7.93%	-6.89%	-8.26%	-2.57%	-0.72%	1.71%
Volatility						
SFS14T	3.16%	3.46%	3.31%	4.01%	3.07%	3.73%
SBR14T	1.88%	1.44%	4.40%	5.07%	3.86%	3.41%
Tracking Err.						
SFS14T	3.72%	4.56%	2.51%	1.93%	1.38%	1.76%

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

Average Coupon

Year	SFS14T	SBR14T
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
10 Years back					
SFS14T	08/15/2019	04/22/2022	149.84	136.33	-9.02%
SBR14T	08/15/2019	04/19/2022	146.61	128.01	-12.69%

All data retrieved as of 04/29/2022

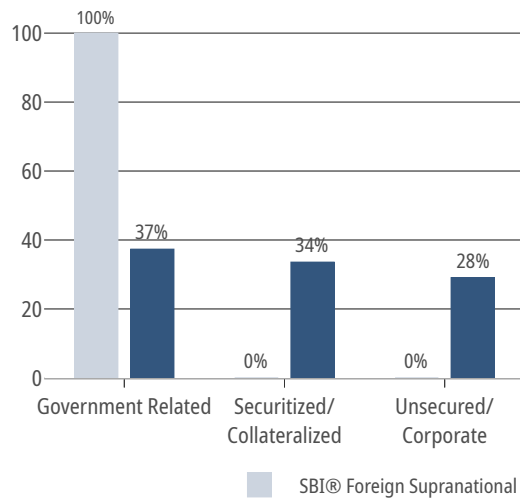
Index Characteristics

	SFS14T	SBR14T
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

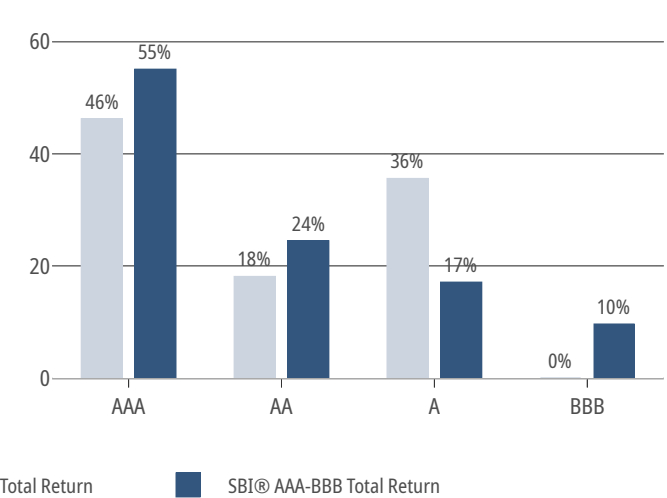
Top 10 Issuers

	Mcap (Mio CHF)	Weight
EIB	4,076.69	42.76%
Corporacion Andina de Fome	2,274.32	23.86%
CABEI	919.52	9.65%
North American Developm. B	670.35	7.03%
FONPLATA	483.73	5.07%
Africa Finance Corporation	347.00	3.64%
Black Sea Trade & Delv. Ban...	289.85	3.04%
Asian Development	224.48	2.35%
Caribbean Develop Bank	137.37	1.44%
Intl. Bk f. Rec. a. Develop...	109.84	1.15%
Total	9,533.16	100.00%

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

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

Index Methodology

The SBI@ Foreign Supranational 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](#).

Licensing

The use of SBI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com