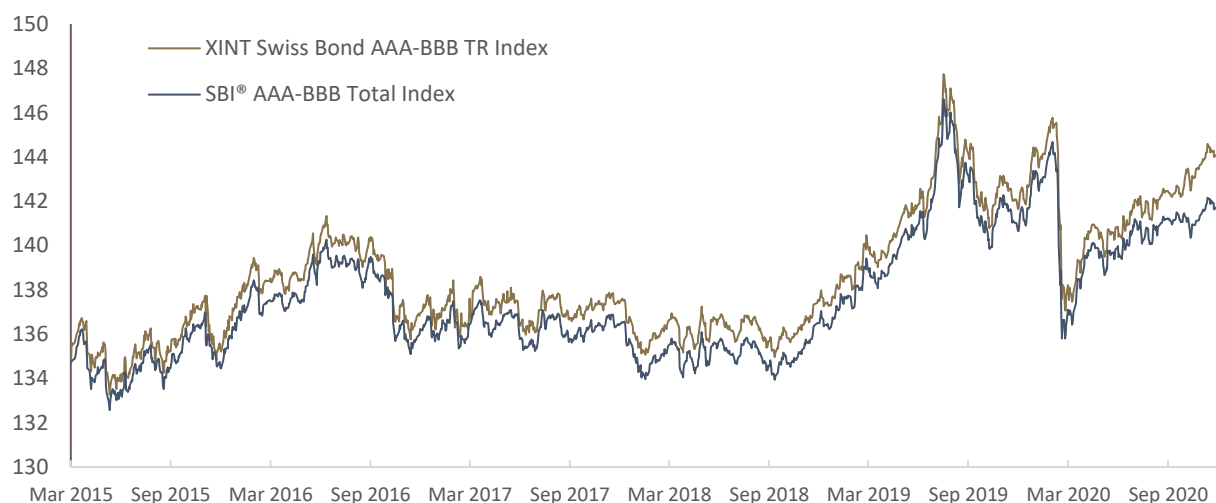


XINT Swiss Bond AAA-BBB TR Index (CHF)

The XINT Swiss Bond AAA-BBB TR Index tracks the price developments of the Swiss-franc-denominated (CHF) bonds listed on the SIX Swiss Exchange. Each bond issue must have a remaining term to maturity of at least one year as well as an original issue volume of at least CHF 100 million. In addition, only fixed-rate bonds are included except for straight bonds subject to premature redemption, subordinated bonds and step-up bonds. Moreover, each bond must have a rating of “BBB” or higher. The rating is derived from the ratings of Standard & Poor’s, Moody’s and Fitch.

Historical Performance Total Return Index (CHF) (MAR 2015 - DEC 2020)



Index Characteristics

	SBI® Total AAA-BBB Benchmark	XINT Swiss Bond AAA-BBB TR
Number of Constituents	1518	1511
Nominal value CHF mn	451,527,956,000	452,437,495,000
Remaining term in years (avg.)	8.18	8.15
Average Age	6.09	6.10
Average Macaulay Duration	7.68	7.69
Average Yield to Worst (%)	-0.18	-0.19
Average Coupon	1.09	1.10

Index Risk and Return Characteristics

Average Daily Return	0.004%	0.005%
STD DEV daily	0.177%	0.202%
Volatility pa	2.812%	3.213%
Tracking Error daily		0.112%
Tracking Error pa		1.774%
Correlation		99.52%

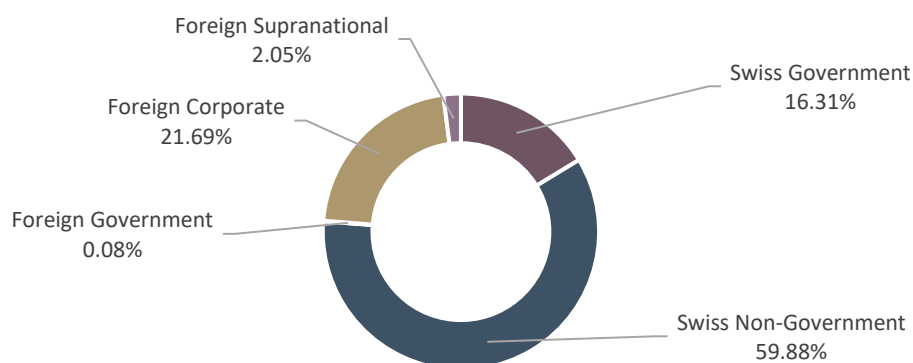
Key Facts

Base date	31.03.2015
Currency	CHF
Index Type	Total Return
Method of calculation	Laspeyres capital-weighted
Adjustment Dates	12x per year, on the first trading day of the month
Pricing Sources	SIX Swiss Exchange electronic order book
Calculation Frequency	Daily at 5:00 pm CET/CEST with the end-of-day closing prices

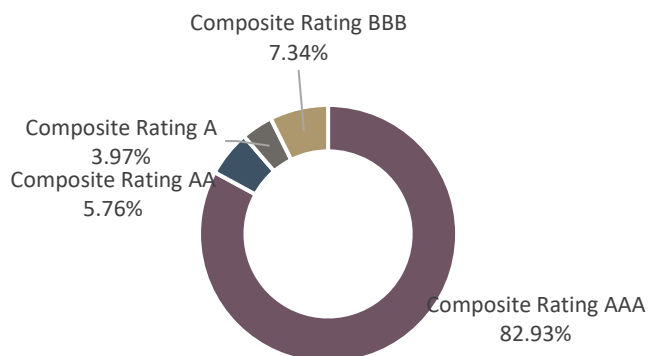
Admission Criteria

Bond Types	bullet bonds, callable bonds, subordinated bonds
Stock Exchange Listing	SIX Swiss Exchange
Currency	CHF
Coupon types	Fixed interest rate, zero coupon, variable coupon, fixed to variable, step-up coupon
Minimum time to maturity/ to first call	>= 12 months
Amount Outstanding	>= CHF 100mn
Composite Rating	>= "BBB" rating

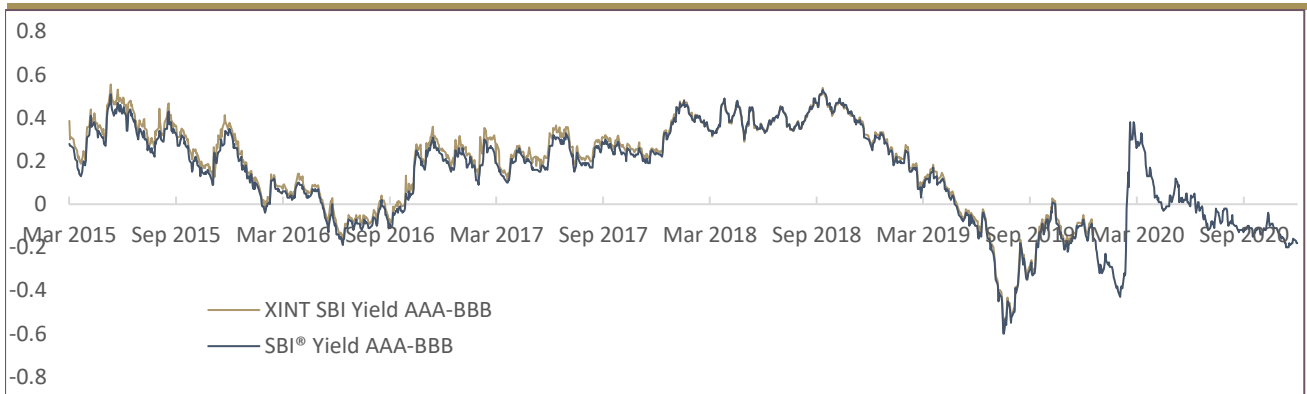
Market Capitalization by Segment as of 31.12.2020



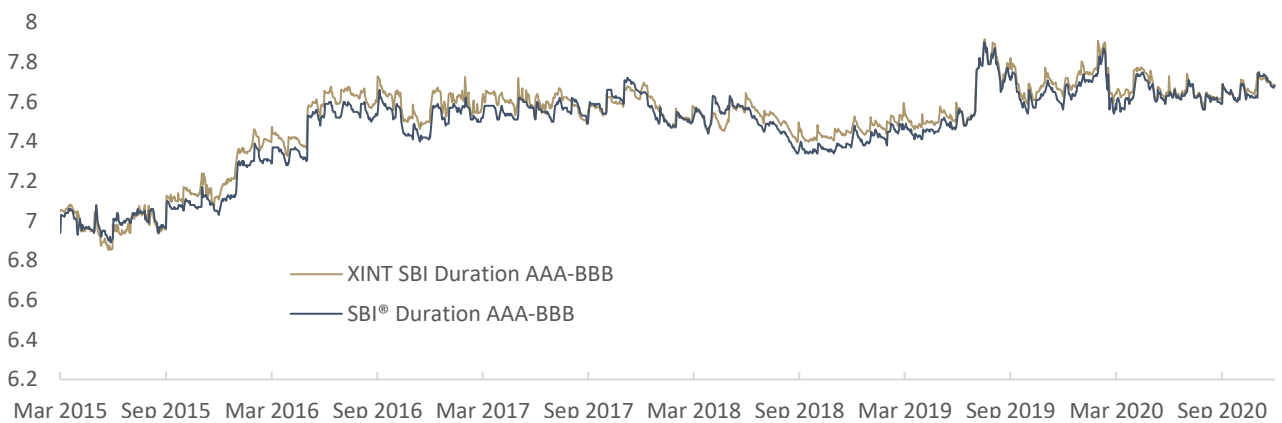
Market Capitalization by Rating Category as of 31.12.2020



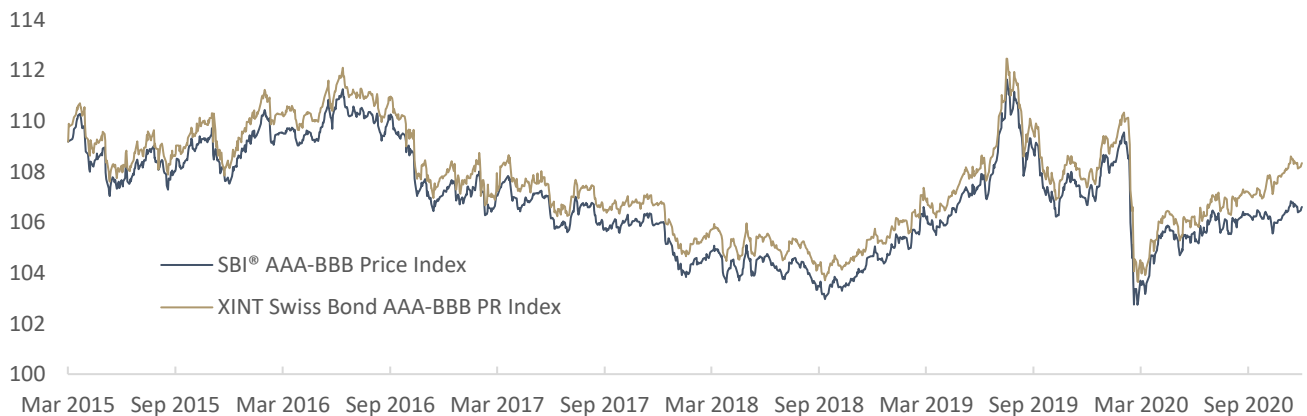
Yield to Worst Trend



Macaulay Duration Trend



Historical Performance Price Index (CHF) (MAR 2015 - DEC 2020)



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