

Universe *Swiss Franc Bonds*
Index/BM: * *SBI AAA-BBB TR* **Number of Issuers: 1317** **Index available since: 12/29/2006**

DESCRIPTION

The Swiss Bond Indices are capitalization weighted indices that mirror developments in the CHF bond markets. The universe of securities includes all bonds issued in CHF that are listed on SIX Swiss Exchange and adhere to additional admission criteria. They are calculated using the Laspeyres method of weighting.

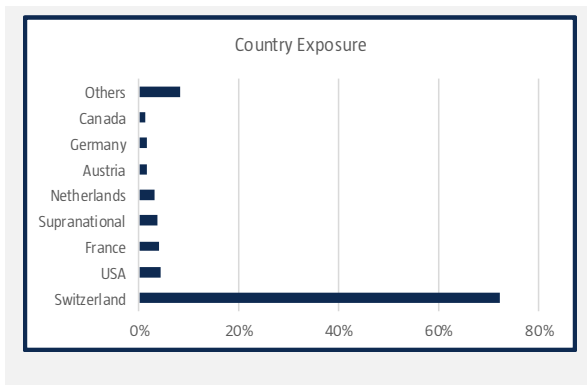
STATISTICS

Return p.a.	2.7%
Return p.a. 3Y	0.0%
Return p.a. 5Y	1.3%
Vol d/ann	2.4%
Downside Vol	1.8%
Spread Vol	-4.5%
Time to recovery	0

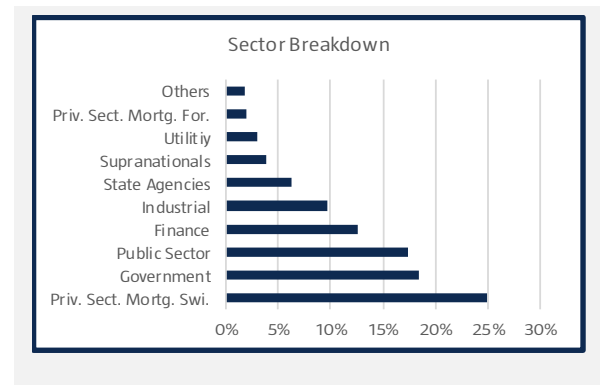
COSTS & LIQUIDITY**

External active	47bps
External passive	4bps
Avg. Maturity, Yrs	8.3
Yield to Maturity	0.1%
Futures	yes, on single gov't bond maturities
ESG	not implementable in Index level

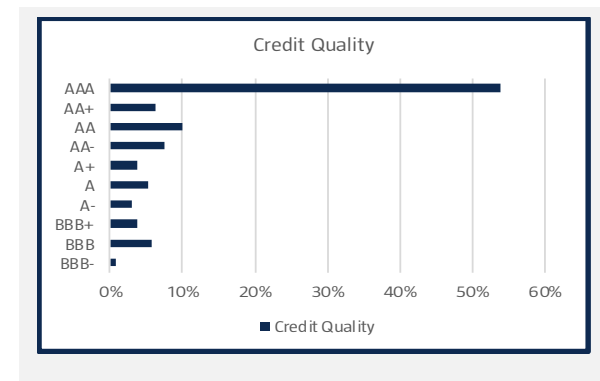
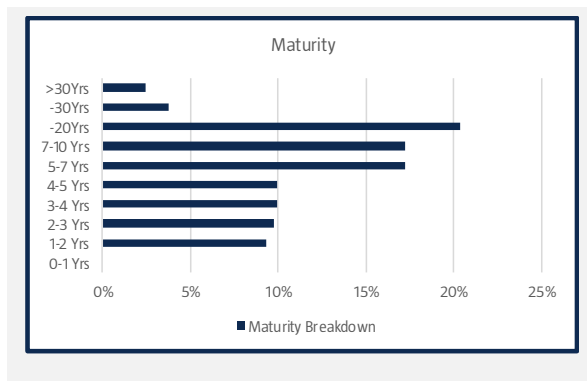
COUNTRY EXPOSURE



SECTOR BREAKDOWN



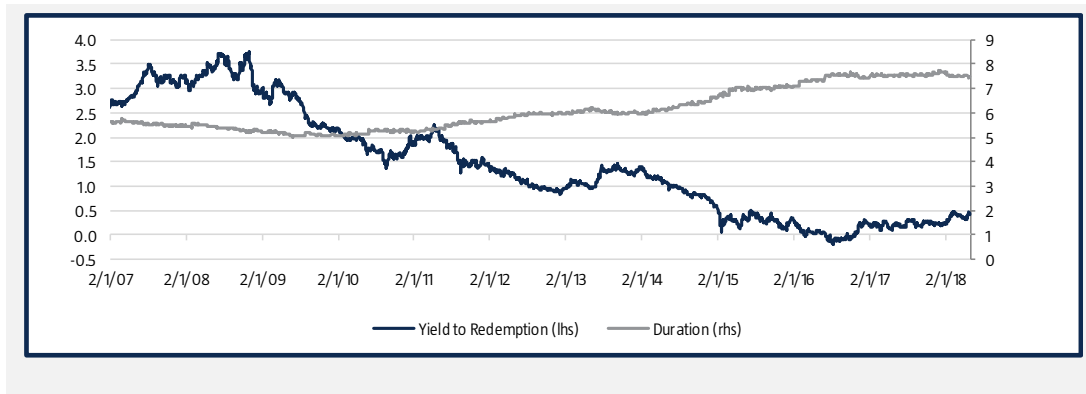
MATURITY & CREDIT QUALITY BREAKDOWN



*The returns and data for the Index were taken from published sources and not examined by the auditors. The returns for the Benchmark Indices were taken from published sources. Source: SIX, ETFs

**Fees/costs for external management are indicative and are based on estimates from Corestone mandates. The fee/cost levels provide no guarantee that comparable levels can be reached depending on the client and mandates.

YIELD to RED. & DURATION



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