

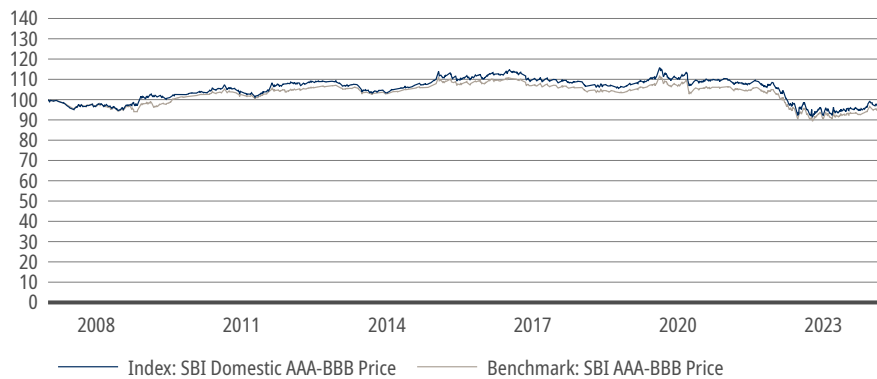


# SBI Domestic AAA-BBB Price

## Index Description

The SBI Domestic AAA-BBB PR (SBD14P) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of domestic issuers listed on SIX Swiss Exchange. On December 29, 2006 the SBI Domestic 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 domestic issuer. For the purpose of SBI Domestic AAA-BBB PR, domestic refers to issuers located in Switzerland or Liechtenstein. Its benchmark, SBI AAA-BBB PR (SBR14P), includes CHF bonds from issuers globally.

## Index Performance



## Annual Index Return

Year	SBD14P	SBR14P
YTD	0.16%	0.21%
2023	6.90%	6.29%
2022	-13.70%	-12.93%
2021	-3.02%	-2.68%
2020	0.15%	-0.07%
2019	2.26%	1.93%
2018	-1.03%	-1.19%
2017	-1.24%	-1.25%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBD14P	0.16%	-0.08%	5.23%	-3.10%	-1.49%	-0.19%
SBR14P	0.21%	0.00%	4.96%	-2.96%	-1.49%	-0.03%
<b>Volatility</b>						
SBD14P	2.71%	2.71%	2.96%	5.64%	4.87%	4.00%
SBR14P	2.33%	2.33%	2.58%	5.15%	4.50%	3.61%
<b>Tracking Err.</b>						
SBD14P	0.43%	0.43%	0.44%	0.62%	0.54%	0.83%

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

## Average Coupon

Year	SBD14P	SBR14P
2024	1.08%	1.13%
2023	1.06%	1.09%
2022	0.91%	0.90%
2021	0.89%	0.87%
2020	1.00%	0.99%
2019	1.15%	1.14%
2018	1.28%	1.29%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SBD14P	08/15/2019	10/10/2022	115.82	91.37	-21.11%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	-19.96%

All data retrieved as of 03/28/2024

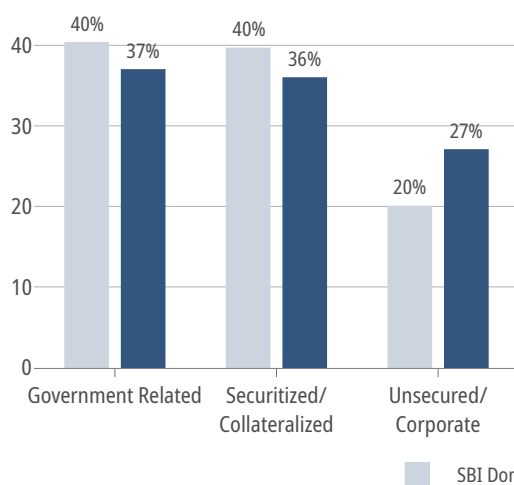
## Index Characteristics

	SBD14P	SBR14P
No of Components	1206	1760
Historical Data Since	01/03/2007	01/03/2007
Launch Date	01/03/2007	01/03/2007
ESG Rating	B+ (8.66)	B (8.33)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.17	1.21
Duration	7.83	7.05
Domestic / Foreign %	100.0% / 0.0%	78.4% / 21.6%
Average Credit Rating	AA	AA

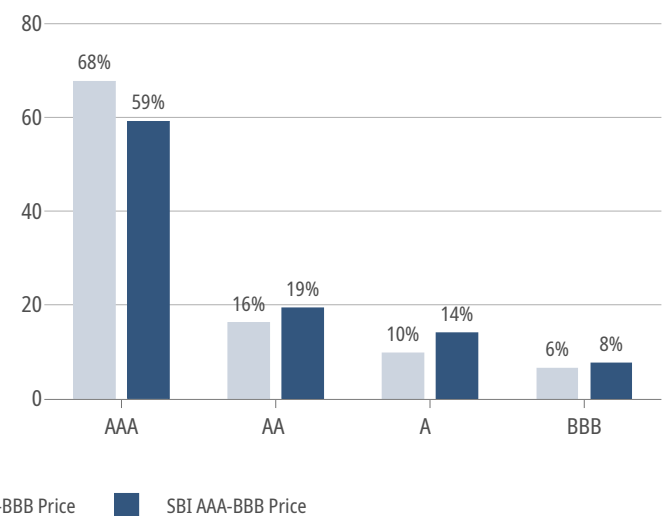
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Schweiz. Eidgenossenschaft	83,470.72	20.47%
Pfandbriefbank	82,772.77	20.29%
Pfandbriefzentrale	70,876.69	17.38%
Genf, Kanton	7,515.23	1.84%
Zürcher Kantonalbank	7,226.04	1.77%
Luzerner Kantonalbank AG	6,060.65	1.49%
Nestlé	4,947.00	1.21%
Zürich, Stadt	4,625.72	1.13%
Roche Kapitalmarkt	4,314.79	1.06%
Basellandschaftliche Kanton..	3,951.84	0.97%
Total	275,761.46	67.61%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SBD14P</b>					
Price	SBD14P	CH0027441945	.SBD14P	SBD14P	No
Total Return	SBD14T	CH0027441937	.SBD14T	SBD14T	No
<b>SBR14P</b>					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

## Index Methodology

The SBI Domestic 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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