

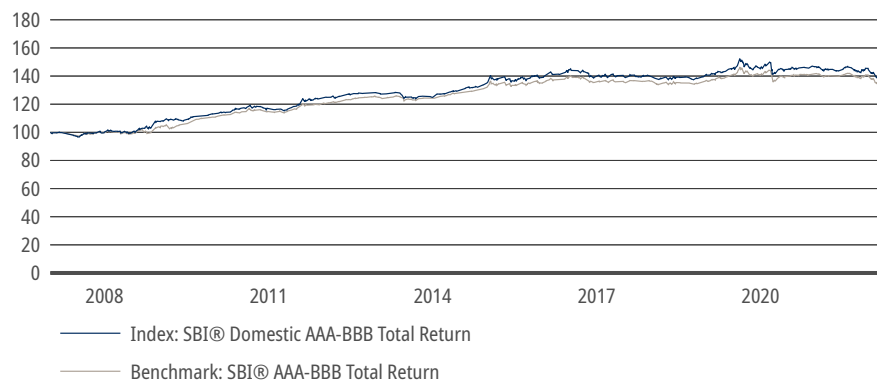


# SBI® Domestic AAA-BBB Total Return

## Index Description

The SBI® Domestic AAA-BBB Total Return (SBD14T) 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 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 domestic issuer. For the purpose of SBI® Domestic AAA-BBB Total Return, domestic refers to issuers located in Switzerland or Liechtenstein. Its benchmark, SBI® AAA-BBB Total Return (SBR14T), includes CHF bonds from issuers globally.

## Index Performance



## Annual Index Return

Year	SBD14T	SBR14T
YTD	-8.37%	-7.93%
2021	-2.16%	-1.82%
2020	1.11%	0.90%
2019	3.37%	3.05%
2018	0.20%	0.07%
2017	0.10%	0.13%
2016	1.46%	1.32%
2015	2.17%	1.77%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBD14T	-8.37%	-7.25%	-8.67%	-2.69%	-0.74%	1.89%
SBR14T	-7.93%	-6.89%	-8.26%	-2.57%	-0.72%	1.71%
<b>Volatility</b>						
SBD14T	2.41%	2.33%	4.81%	5.36%	4.21%	3.71%
SBR14T	1.88%	1.44%	4.40%	5.07%	3.86%	3.41%
<b>Tracking Err.</b>						
SBD14T	0.95%	1.17%	0.64%	0.60%	0.54%	1.02%

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

## Average Coupon

Year	SBD14T	SBR14T
2022	0.84%	0.82%
2021	0.89%	0.87%
2020	1.00%	0.99%
2019	1.15%	1.14%
2018	1.28%	1.29%
2017	1.43%	1.45%
2016	1.62%	1.65%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SBD14T	08/15/2019	04/19/2022	152.35	131.32	-13.80%
SBR14T	08/15/2019	04/19/2022	146.61	128.01	-12.69%

All data retrieved as of 04/29/2022

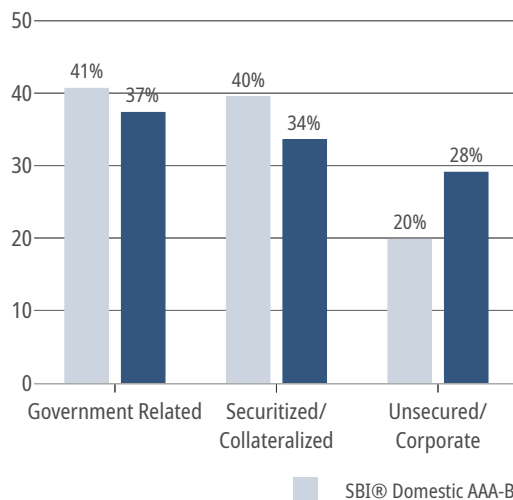
## Index Characteristics

	SBD14T	SBR14T
No of Components	1071	1571
Historical Data Since	01/03/2007	01/03/2007
Launch Date	01/03/2007	01/03/2007
ESG Rating	B+ (8.51)	B (8.13)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.18	1.2
Duration	7.8	7.03
Domestic / Foreign %	100.0% / 0.0%	76.9% / 23.1%
Average Credit Rating	AA	AA

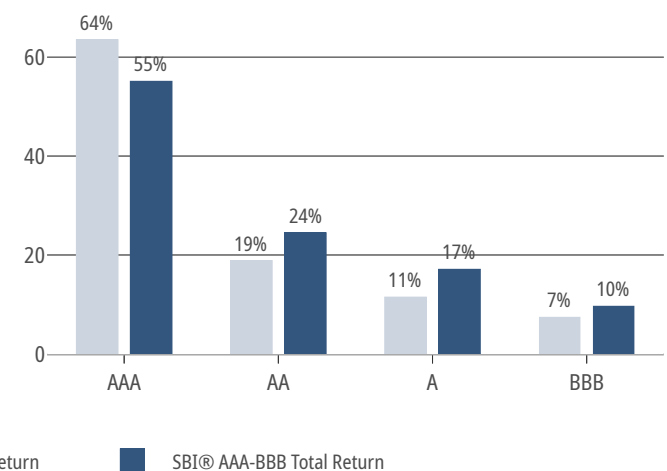
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	72,153.48	19.83%
Schweiz. Eidgenossenschaft	69,765.84	19.18%
Pfandbriefzentrale	65,391.07	17.97%
Genf, Kanton	8,231.33	2.26%
Zürcher Kantonalbank	6,532.41	1.80%
Luzerner Kantonalbank AG	5,143.52	1.41%
Zürich, Stadt	4,037.46	1.11%
Roche Kapitalmarkt	3,628.72	1.00%
Zürich, Kanton	3,433.51	0.94%
Kanton Bern	3,352.48	0.92%
Total	241,669.82	66.43%

## Index Sector Weightings (in %)



## Index SBI Composite Rating (in %)



## Index Information

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

## Index Methodology

The SBI® Domestic 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

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