

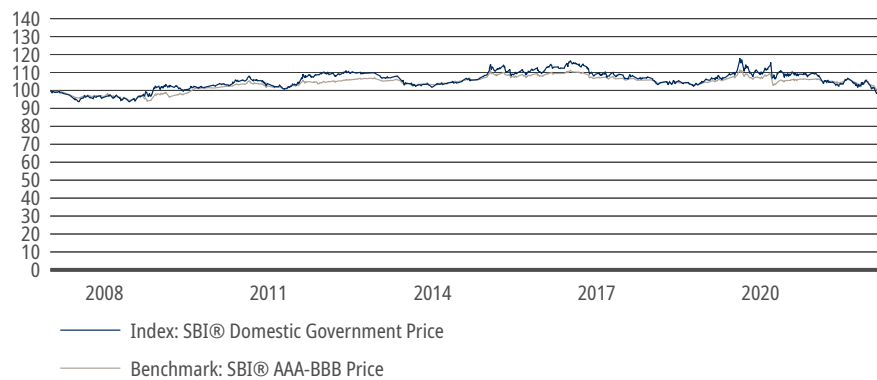


# SBI® Domestic Government Price

## Index Description

The SBI® Domestic Government Price (SBIDGP) reflects the development of a segment of the CHF bond market by tracking the bonds of the Swiss Confederation ('Eidgenossen') listed on SIX Swiss Exchange. On August 09, 1996 the SBI® Domestic Government Price 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 the Swiss Confederation. Its benchmark, SBI® AAA-BBB Price (SBR14P), includes CHF bonds from all kinds of domestic issuers.

## Index Performance



## Annual Index Return

| Year | SBIDGP  | SBR14P |
|------|---------|--------|
| YTD  | -11.32% | -8.22% |
| 2021 | -5.75%  | -2.68% |
| 2020 | 0.53%   | -0.07% |
| 2019 | 2.74%   | 1.93%  |
| 2018 | -1.11%  | -1.19% |
| 2017 | -2.27%  | -1.25% |
| 2016 | 0.07%   | -0.25% |
| 2015 | 0.66%   | -0.01% |

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

|                      | YTD     | 3 Mths | 1 Yr    | 3 Yrs  | 7 Yrs  | 15 Yrs |
|----------------------|---------|--------|---------|--------|--------|--------|
| <b>Return</b>        |         |        |         |        |        |        |
| SBIDGP               | -11.32% | -9.83% | -12.00% | -5.09% | -2.87% | -0.45% |
| SBR14P               | -8.22%  | -7.12% | -9.07%  | -3.50% | -1.94% | -0.23% |
| <b>Volatility</b>    |         |        |         |        |        |        |
| SBIDGP               | 3.75%   | 3.83%  | 6.96%   | 7.68%  | 6.03%  | 5.09%  |
| SBR14P               | 1.89%   | 1.42%  | 4.41%   | 5.08%  | 3.86%  | 3.40%  |
| <b>Tracking Err.</b> |         |        |         |        |        |        |
| SBIDGP               | 2.18%   | 2.58%  | 2.87%   | 3.24%  | 2.56%  | 2.38%  |

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

## Average Coupon

| Year | SBIDGP | SBR14P |
|------|--------|--------|
| 2022 | 1.68%  | 0.82%  |
| 2021 | 1.86%  | 0.87%  |
| 2020 | 2.01%  | 0.99%  |
| 2019 | 2.12%  | 1.14%  |
| 2018 | 2.21%  | 1.29%  |
| 2017 | 2.33%  | 1.45%  |
| 2016 | 2.49%  | 1.65%  |

## Maximum Drawdown

|                      | High Date  | Low Date   | High Value | Low Value | Drawdown |
|----------------------|------------|------------|------------|-----------|----------|
| <b>10 Years back</b> |            |            |            |           |          |
| SBIDGP               | 08/15/2019 | 04/19/2022 | 120.79     | 92.68     | -23.27%  |
| SBR14P               | 08/15/2019 | 04/19/2022 | 111.65     | 95.03     | -14.89%  |

All data retrieved as of 04/29/2022

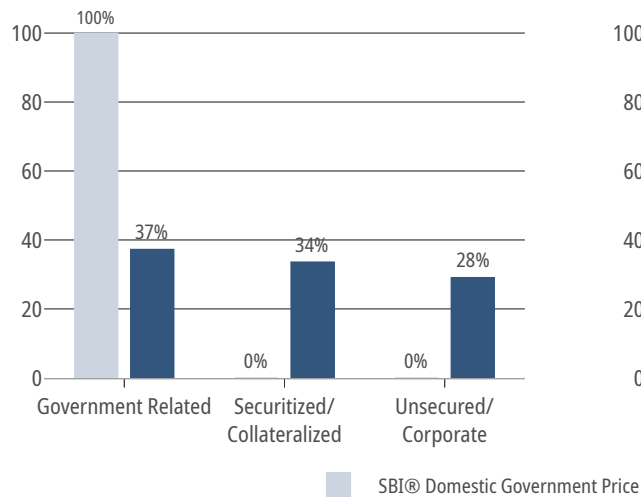
## Index Characteristics

|                       | SBIDGP        | SBR14P        |
|-----------------------|---------------|---------------|
| No of Components      | 21            | 1571          |
| Historical Data Since | 01/03/1996    | 01/03/2007    |
| Launch Date           | 08/03/1992    | 01/03/2007    |
| ESG Rating            | A (11.0)      | B (8.13)      |
| Calculation Interval  | 3 minutes     | 3 minutes     |
| Yield to Maturity     | 0.86          | 1.2           |
| Duration              | 11.81         | 7.03          |
| Domestic / Foreign %  | 100.0% / 0.0% | 76.9% / 23.1% |
| Average Credit Rating | AAA           | AA            |

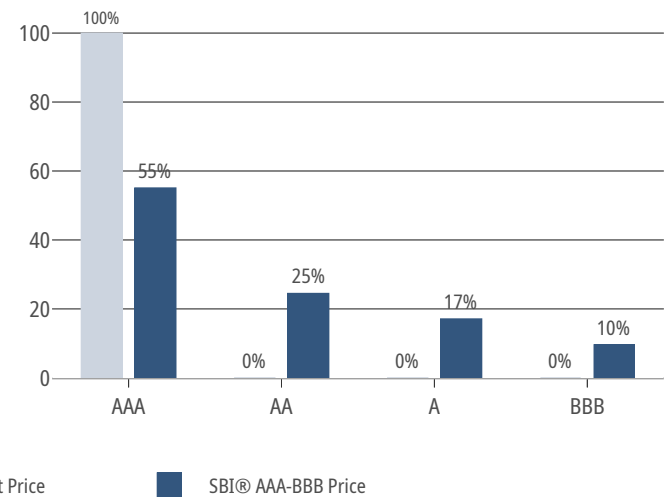
## Top 10 Issuers

|                            | Mcap (Mio CHF) | Weight  |
|----------------------------|----------------|---------|
| Schweiz. Eidgenossenschaft | 69,250.90      | 100.00% |
| Total                      | 69,250.90      | 100.00% |

## Index Sector Weightings (in %)



## Index SBI Composite Rating (in %)



## Index Information

|               | Symbol | ISIN         | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|---------------|--------|--------------|---------------|------------------|----------------|
| <b>SBIDGP</b> |        |              |               |                  |                |
| Price         | SBIDGP | CH0002079215 | .SDPR         | SBIDGP           | No             |
| Total Return  | SBIDGT | CH0002079199 | .SDGT         | SBIDGT           | No             |
| <b>SBR14P</b> |        |              |               |                  |                |
| Price         | SBR14P | CH0027441903 | .SBR14P       | SBR14P           | No             |
| Total Return  | SBR14T | CH0027441887 | .SBR14T       | SBR14T           | No             |

## Index Methodology

The SBI® Domestic Government Price 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](http://www.six-group.com/indices)

Business Support  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

Technical Support  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)