

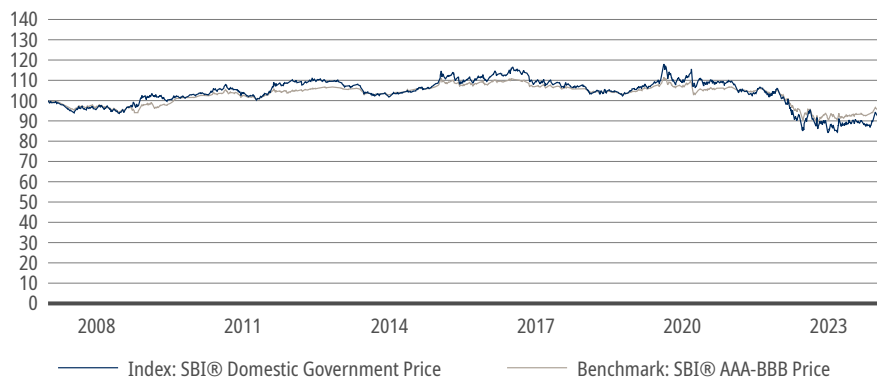


SBI® Domestic Government Price

Index Description

The SBI® Domestic Government PR (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 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 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 | -1.96% | -0.46% |
| 2023 | 10.87% | 6.29% |
| 2022 | -18.45% | -12.93% |
| 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% |

Risk and Return Profile¹

| | YTD | 3 Mths | 1 Yr | 3 Yrs | 7 Yrs | 15 Yrs |
|----------------------|--------|--------|-------|--------|--------|--------|
| Return | | | | | | |
| SBIDGP | -1.96% | 0.43% | 7.45% | -4.33% | -2.68% | -0.72% |
| SBR14P | -0.46% | 0.75% | 5.05% | -2.97% | -1.73% | -0.11% |
| Volatility | | | | | | |
| SBIDGP | 8.03% | 8.46% | 6.81% | 8.34% | 7.10% | 5.73% |
| SBR14P | 2.10% | 3.16% | 2.57% | 5.13% | 4.50% | 3.60% |
| Tracking Err. | | | | | | |
| SBIDGP | 5.94% | 5.45% | 4.60% | 4.11% | 3.32% | 2.74% |

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

Average Coupon

| Year | SBIDGP | SBR14P |
|------|--------|--------|
| 2024 | 1.59% | 1.12% |
| 2023 | 1.60% | 1.09% |
| 2022 | 1.65% | 0.90% |
| 2021 | 1.86% | 0.87% |
| 2020 | 2.01% | 0.99% |
| 2019 | 2.12% | 1.14% |
| 2018 | 2.21% | 1.29% |

Maximum Drawdown

| | High Date | Low Date | High Value | Low Value | Drawdown |
|----------------------|------------|------------|------------|-----------|----------|
| 15 Years back | | | | | |
| SBIDGP | 08/15/2019 | 12/30/2022 | 120.79 | 86.01 | -28.79% |
| SBR14P | 08/15/2019 | 10/10/2022 | 111.65 | 89.37 | -19.96% |

All data retrieved as of 02/29/2024

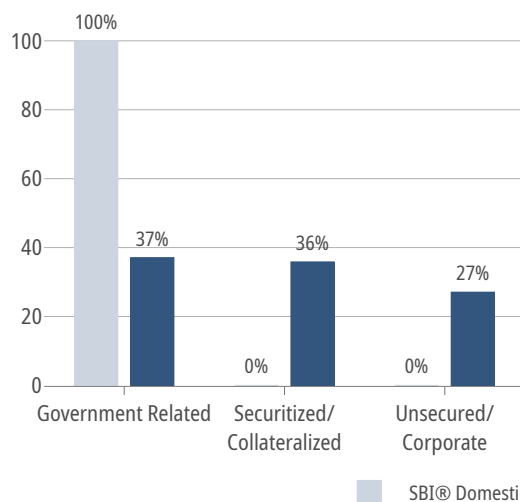
Index Characteristics

| | SBIDGP | SBR14P |
|-----------------------|---------------|---------------|
| No of Components | 22 | 1755 |
| Historical Data Since | 01/03/1996 | 01/03/2007 |
| Launch Date | 08/03/1992 | 01/03/2007 |
| ESG Rating | A (11.0) | B (8.32) |
| Calculation Interval | 3 minutes | 3 minutes |
| Yield to Maturity | 0.78 | 1.31 |
| Duration | 12 | 7.03 |
| Domestic / Foreign % | 100.0% / 0.0% | 78.6% / 21.4% |
| Average Credit Rating | AAA | AA |

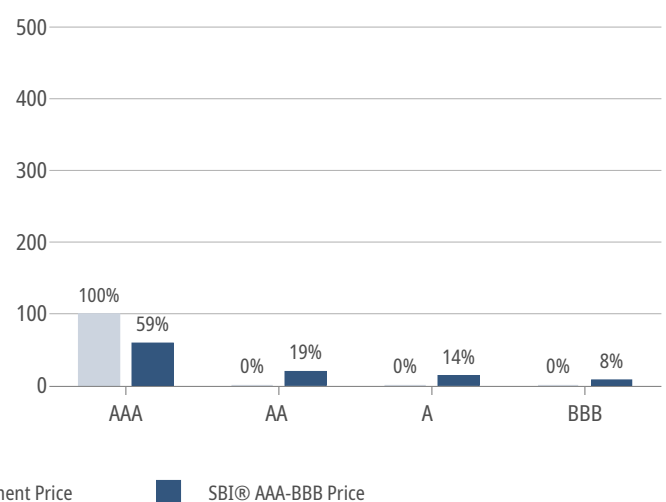
Top 10 Issuers

| | Mcap (Mio CHF) | Weight |
|----------------------------|----------------|---------|
| Schweiz. Eidgenossenschaft | 81,904.81 | 100.00% |
| Total | 81,904.81 | 100.00% |

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

| | Symbol | ISIN | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|---------------|--------|--------------|---------------|------------------|----------------|
| SBIDGP | | | | | |
| Price | SBIDGP | CH0002079215 | .SDPR | SBIDGP | No |
| Total Return | SBIDGT | CH0002079199 | .SDGT | SBIDGT | No |
| SBR14P | | | | | |
| 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](#).

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