

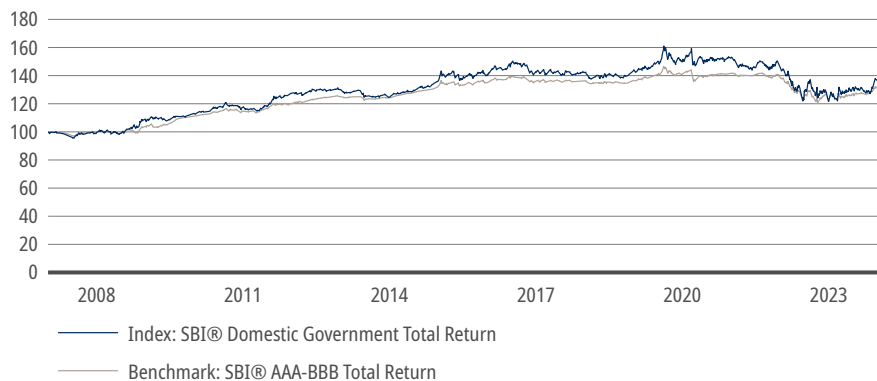


# SBI® Domestic Government Total Return

## Index Description

The SBI® Domestic Government TR (SBIDGT) 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 TR 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 Total Return (SBR14T), includes CHF bonds from all kinds of domestic issuers.

## Index Performance



## Annual Index Return

Year	SBIDGT	SBR14T
YTD	−1.71%	−0.27%
2023	12.47%	7.36%
2022	−17.01%	−12.10%
2021	−4.23%	−1.82%
2020	2.12%	0.90%
2019	4.47%	3.05%
2018	0.72%	0.07%
2017	−0.42%	0.13%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SBIDGT	−1.71%	0.79%	9.01%	−2.80%	−1.04%	1.40%
SBR14T	−0.27%	1.03%	6.16%	−2.04%	−0.67%	1.58%
<b>Volatility</b>						
SBIDGT	7.95%	8.38%	6.77%	8.29%	7.06%	5.70%
SBR14T	2.11%	3.15%	2.57%	5.12%	4.49%	3.62%
<b>Tracking Err.</b>						
SBIDGT	5.84%	5.38%	4.57%	4.07%	3.29%	2.71%

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

## Average Coupon

Year	SBIDGT	SBR14T
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
<b>15 Years back</b>					
SBIDGT	08/15/2019	12/30/2022	253.80	191.07	−24.72%
SBR14T	08/15/2019	10/10/2022	146.61	120.91	−17.53%

All data retrieved as of 02/29/2024

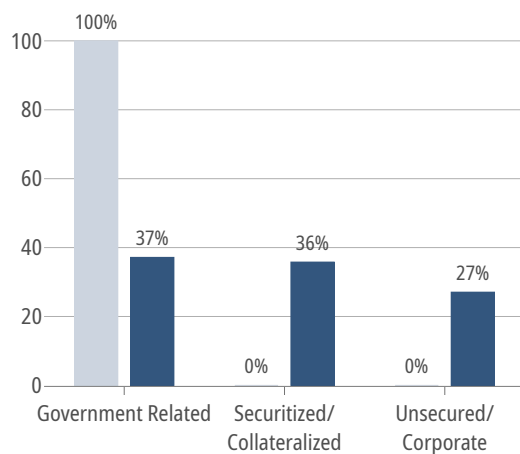
## Index Characteristics

	SBIDGT	SBR14T
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

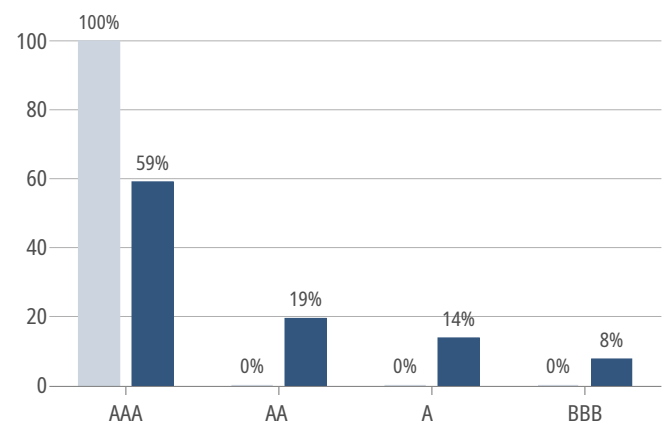
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Schweiz. Eidgenossenschaft	82,782.21	100.00%
Total	82,782.21	100.00%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



■ SBI® Domestic Government Total Return

■ SBI® AAA-BBB Total Return

## Index Information

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

## Index Methodology

The SBI® Domestic Government 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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