

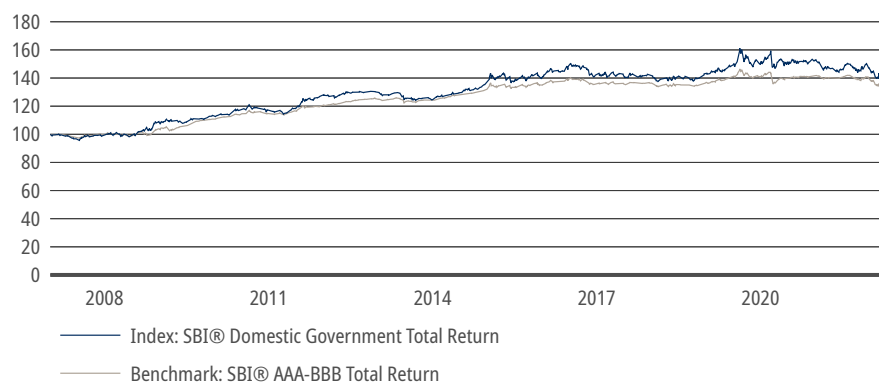


SBI® Domestic Government Total Return

Index Description

The SBI® Domestic Government Total Return (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 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 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 | -10.77% | -7.93% |
| 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% |
| 2016 | 2.07% | 1.32% |
| 2015 | 2.84% | 1.77% |

Risk and Return Profile¹

| | YTD | 3 Mths | 1 Yr | 3 Yrs | 7 Yrs | 15 Yrs |
|----------------------|---------|--------|---------|--------|--------|--------|
| Return | | | | | | |
| SBIDGT | -10.77% | -9.40% | -10.55% | -3.54% | -1.11% | 1.88% |
| SBR14T | -7.93% | -6.89% | -8.26% | -2.57% | -0.72% | 1.71% |
| Volatility | | | | | | |
| SBIDGT | 3.72% | 3.78% | 6.91% | 7.63% | 6.00% | 5.06% |
| SBR14T | 1.88% | 1.44% | 4.40% | 5.07% | 3.86% | 3.41% |
| Tracking Err. | | | | | | |
| SBIDGT | 2.14% | 2.51% | 2.84% | 3.20% | 2.54% | 2.35% |

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

Average Coupon

| Year | SBIDGT | SBR14T |
|------|--------|--------|
| 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 |
|----------------------|------------|------------|------------|-----------|----------|
| 10 Years back | | | | | |
| SBIDGT | 08/15/2019 | 04/19/2022 | 253.80 | 203.50 | -19.82% |
| SBR14T | 08/15/2019 | 04/19/2022 | 146.61 | 128.01 | -12.69% |

All data retrieved as of 04/29/2022

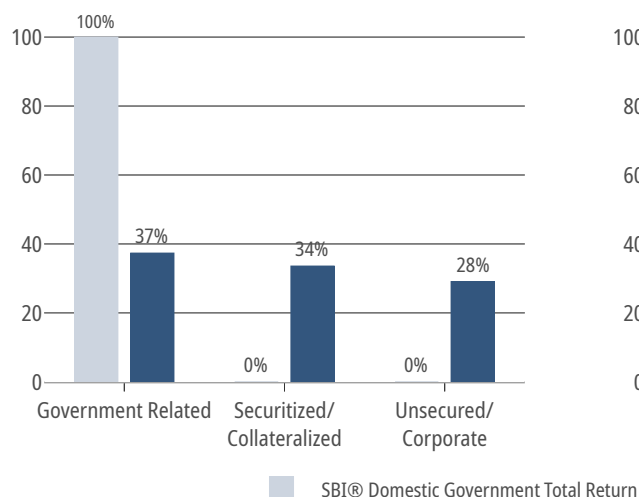
Index Characteristics

| | SBIDGT | SBR14T |
|-----------------------|---------------|---------------|
| 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 |

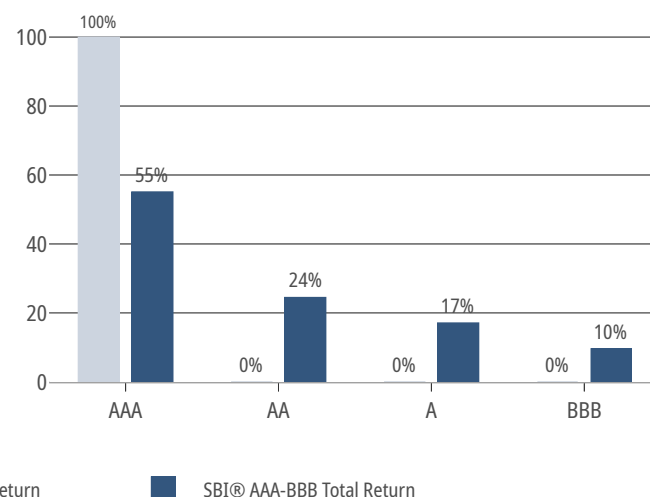
Top 10 Issuers

| | Mcap (Mio CHF) | Weight |
|----------------------------|----------------|---------|
| Schweiz. Eidgenossenschaft | 69,765.84 | 100.00% |
| Total | 69,765.84 | 100.00% |

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

| | Symbol | ISIN | Refinitiv RIC | Bloomberg Ticker | BMR Compliance |
|---------------|--------|--------------|---------------|------------------|----------------|
| SBIDGT | | | | | |
| Total Return | SBIDGT | CH0002079199 | .SDGT | SBIDGT | No |
| Price | SBIDGP | CH0002079215 | .SDPR | SBIDGP | No |
| SBR14T | | | | | |
| 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](#).

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SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com