

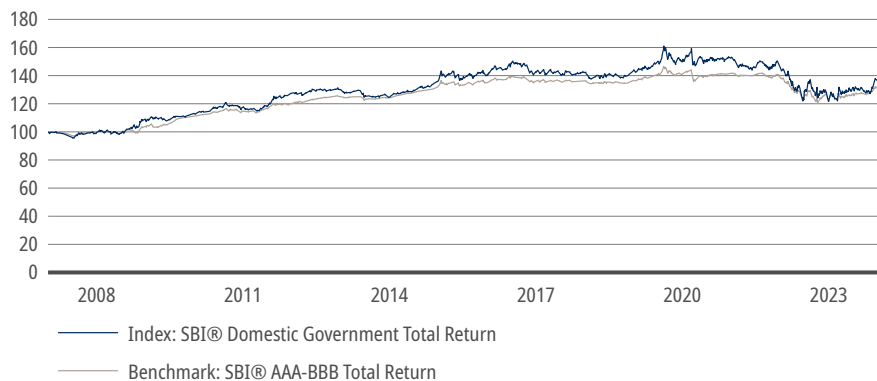


SBI® Domestic Government Total Return

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 Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
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%
Volatility						
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%
Tracking Err.						
SBIDGT	5.84%	5.38%	4.57%	4.07%	3.29%	2.71%

¹Annualized values for figures > 1Yr; ²Used 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
15 Years back					
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

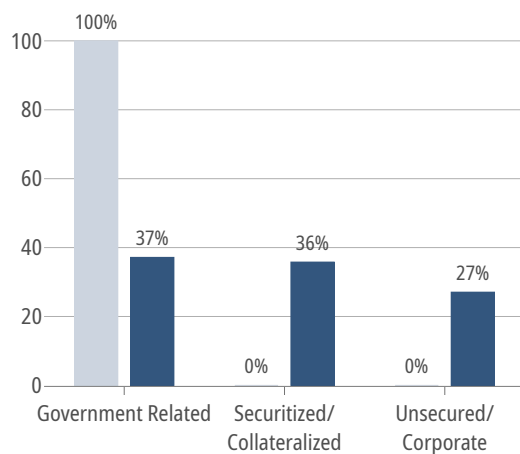
Index Characteristics

	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

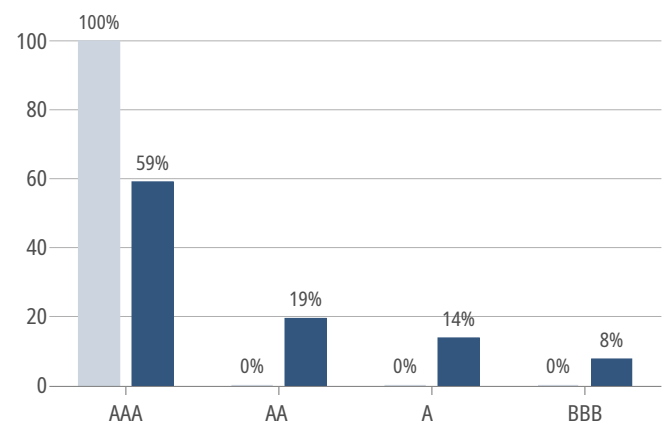
Top 10 Issuers

	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
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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