

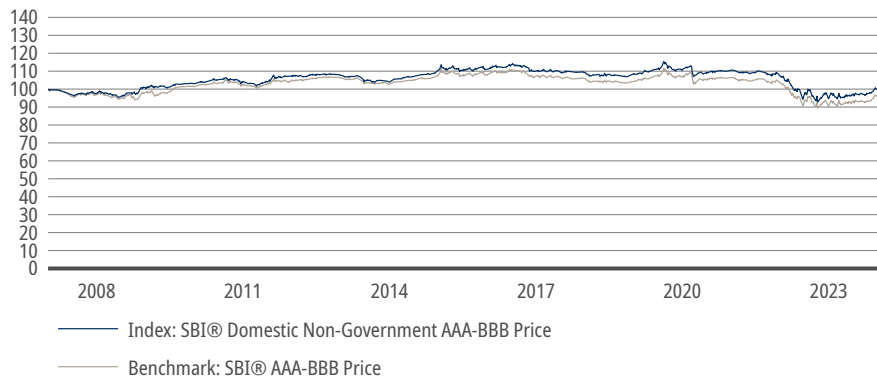


SBI® Domestic Non-Government AAA-BBB Price

Index Description

The SBI® Domestic Non-Government AAA-BBB PR (SDNP) reflects the development of a segment of the CHF bond market by tracking the Swiss-franc-denominated bonds of domestic non-government issuers listed on SIX Swiss Exchange. On December 29, 2006 the SBI® Domestic Non-Government AAA-BBB 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 a domestic issuer, provided that this issuer is not the Swiss Confederation or an issuer of Swiss Pfandbriefe. For the purpose of SBI® Domestic Non-Government AAA-BBB PR, domestic refers to issuers located in Switzerland or Liechtenstein. Its benchmark, SBI® AAA-BBB Price (SBR14P), includes CHF bonds from all kinds of domestic issuers.

Index Performance



Annual Index Return

Year	SDNP	SBR14P
YTD	-0.17%	-0.46%
2023	5.92%	6.29%
2022	-12.50%	-12.93%
2021	-2.30%	-2.68%
2020	0.01%	-0.07%
2019	2.11%	1.93%
2018	-0.98%	-1.19%
2017	-0.90%	-1.25%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SDNP	-0.17%	0.91%	5.04%	-2.78%	-1.51%	-0.08%
SBR14P	-0.46%	0.75%	5.05%	-2.97%	-1.73%	-0.11%
Volatility						
SDNP	1.30%	2.49%	2.17%	5.14%	4.41%	3.53%
SBR14P	2.10%	3.16%	2.57%	5.13%	4.50%	3.60%
Tracking Err.						
SDNP	0.80%	0.74%	0.61%	0.58%	0.47%	0.59%

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

Average Coupon

Year	SDNP	SBR14P
2024	0.96%	1.12%
2023	0.93%	1.09%
2022	0.75%	0.90%
2021	0.68%	0.87%
2020	0.79%	0.99%
2019	0.92%	1.14%
2018	1.04%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SDNP	08/15/2019	10/10/2022	115.35	92.85	-19.51%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	-19.96%

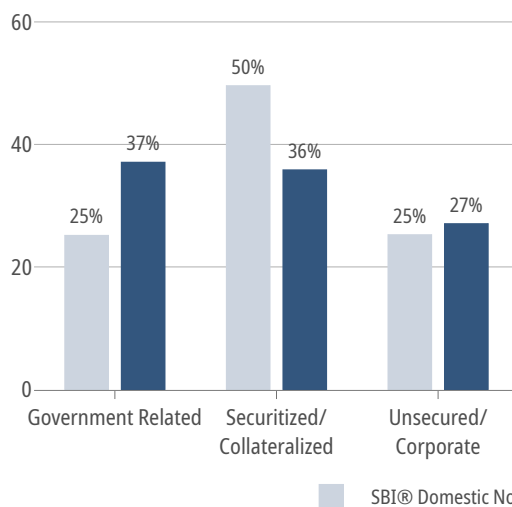
Index Characteristics

	SDNP	SBR14P
No of Components	1185	1755
Historical Data Since	01/01/1996	01/03/2007
Launch Date	03/19/2007	01/03/2007
ESG Rating	B (8.06)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.47	1.31
Duration	6.73	7.03
Domestic / Foreign %	100.0% / 0.0%	78.6% / 21.4%
Average Credit Rating	AA	AA

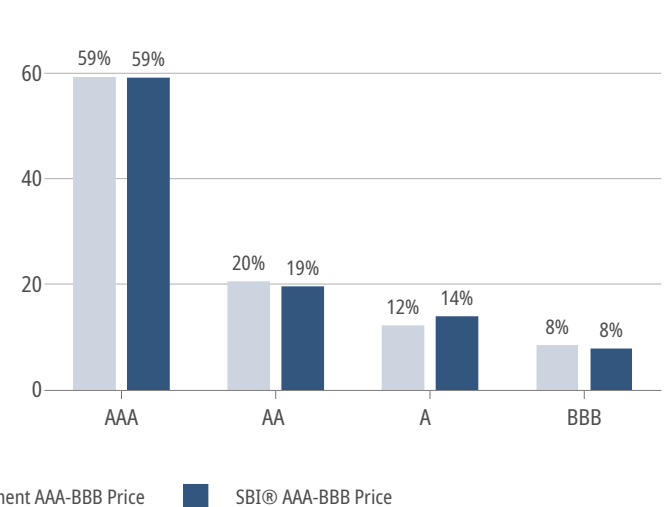
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	81,158.41	25.14%
Pfandbriefzentrale	70,625.80	21.88%
Genf, Kanton	7,467.53	2.31%
Zürcher Kantonalbank	7,187.79	2.23%
Luzerner Kantonalbank AG	5,990.49	1.86%
Zürich, Stadt	5,033.36	1.56%
Nestlé	4,930.99	1.53%
Roche Kapitalmarkt	4,301.31	1.33%
Basellandschaftliche Kanton..	3,932.41	1.22%
Zürich, Kanton	3,458.32	1.07%
Total	194,086.41	60.12%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SDNP					
Price	SDNP	CH0028464623	.SDNP	SDNP	No
Total Return	SDNT	CH0028464615	.SDNT	SWDNT	No
SBR14P					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

Index Methodology

The SBI@ Domestic Non-Government AAA-BBB 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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