

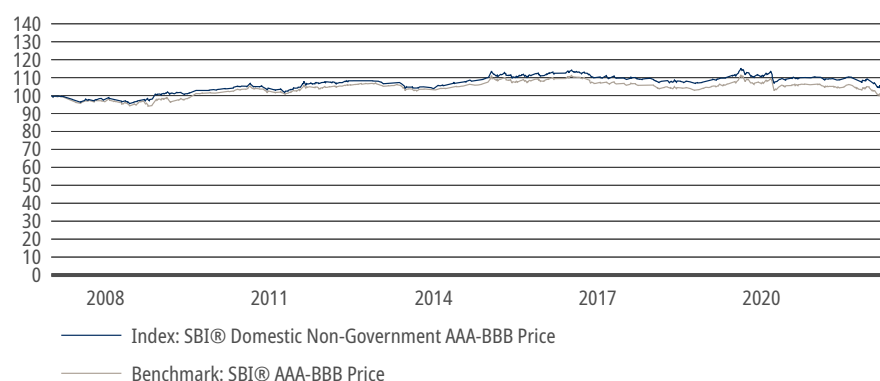


# SBI® Domestic Non-Government AAA-BBB Price

## Index Description

The SBI® Domestic Non-Government AAA-BBB Price (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 Price 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 Price, 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	-7.99%	-8.22%
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%
2016	-0.13%	-0.25%
2015	0.32%	-0.01%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SDNP	-7.99%	-6.90%	-8.84%	-3.27%	-1.67%	0.03%
SBR14P	-8.22%	-7.12%	-9.07%	-3.50%	-1.94%	-0.23%
<b>Volatility</b>						
SDNP	2.13%	2.01%	4.33%	4.83%	3.73%	3.22%
SBR14P	1.89%	1.42%	4.41%	5.08%	3.86%	3.40%
<b>Tracking Err.</b>						
SDNP	0.78%	0.94%	0.47%	0.47%	0.34%	0.78%

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

## Average Coupon

Year	SDNP	SBR14P
2022	0.66%	0.82%
2021	0.68%	0.87%
2020	0.79%	0.99%
2019	0.92%	1.14%
2018	1.04%	1.29%
2017	1.16%	1.45%
2016	1.34%	1.65%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SDNP	08/15/2019	04/19/2022	115.35	99.23	-13.97%
SBR14P	08/15/2019	04/19/2022	111.65	95.03	-14.89%

All data retrieved as of 04/29/2022

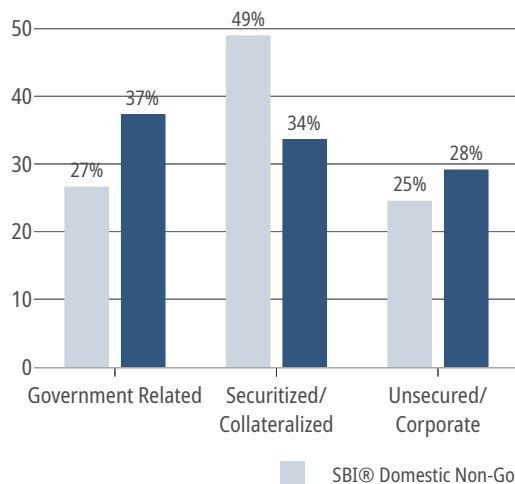
## Index Characteristics

	SDNP	SBR14P
No of Components	1050	1571
Historical Data Since	01/01/1996	01/03/2007
Launch Date	03/19/2007	01/03/2007
ESG Rating	B (7.86)	B (8.13)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.31	1.2
Duration	6.84	7.03
Domestic / Foreign %	100.0% / 0.0%	76.9% / 23.1%
Average Credit Rating	AA	AA

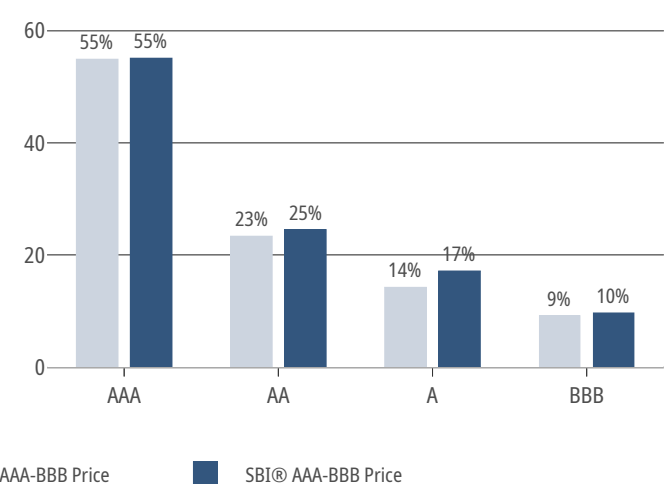
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	71,898.72	24.53%
Pfandbriefzentrale	65,233.71	22.26%
Genf, Kanton	8,197.97	2.80%
Zürcher Kantonalbank	6,514.27	2.22%
Luzerner Kantonalbank AG	5,123.96	1.75%
Zürich, Stadt	4,017.93	1.37%
Roche Kapitalmarkt	3,623.47	1.24%
Zürich, Kanton	3,420.50	1.17%
Kanton Bern	3,333.45	1.14%
Swisscom	3,253.34	1.11%
Total	174,617.32	59.59%

## Index Sector Weightings (in %)



## Index SBI Composite Rating (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SDNP</b>					
Price	SDNP	CH0028464623	.SDNP	SDNP	No
Total Return	SDNT	CH0028464615	.SDNT	SWDNT	No
<b>SBR14P</b>					
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](#).

## Licensing

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