

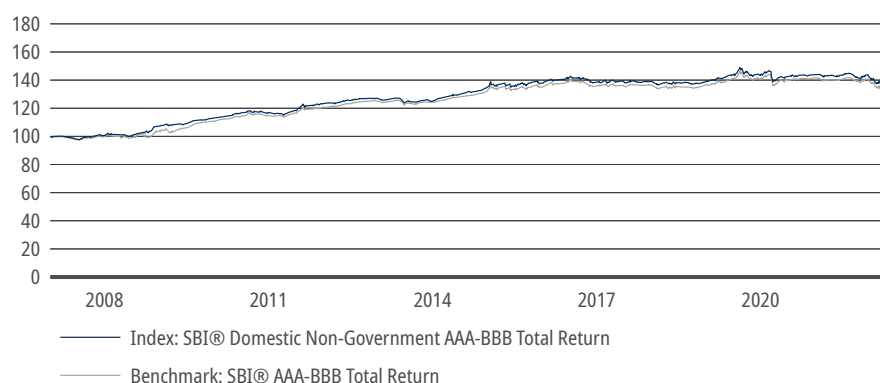


SBI® Domestic Non-Government AAA-BBB Total Return

Index Description

The SBI® Domestic Non-Government AAA-BBB Total Return (SDNT) 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 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 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 Total Return, domestic refers to issuers located in Switzerland or Liechtenstein. Its benchmark, SBI® AAA-BBB Total Return (SBR14T), includes CHF bonds from all kinds of domestic issuers.

Index Performance



Annual Index Return

Year	SDNT	SBR14T
YTD	-7.77%	-7.93%
2021	-1.60%	-1.82%
2020	0.80%	0.90%
2019	3.03%	3.05%
2018	0.06%	0.07%
2017	0.27%	0.13%
2016	1.20%	1.32%
2015	1.87%	1.77%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SDNT	-7.77%	-6.72%	-8.19%	-2.52%	-0.65%	1.83%
SBR14T	-7.93%	-6.89%	-8.26%	-2.57%	-0.72%	1.71%
Volatility						
SDNT	2.10%	1.97%	4.32%	4.82%	3.72%	3.24%
SBR14T	1.88%	1.44%	4.40%	5.07%	3.86%	3.41%
Tracking Err.						
SDNT	0.73%	0.89%	0.44%	0.46%	0.34%	0.77%

Average Coupon

Year	SDNT	SBR14T
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%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SDNT	08/15/2019	04/19/2022	149.16	131.00	-12.17%
SBR14T	08/15/2019	04/19/2022	146.61	128.01	-12.69%

All data retrieved as of 04/29/2022

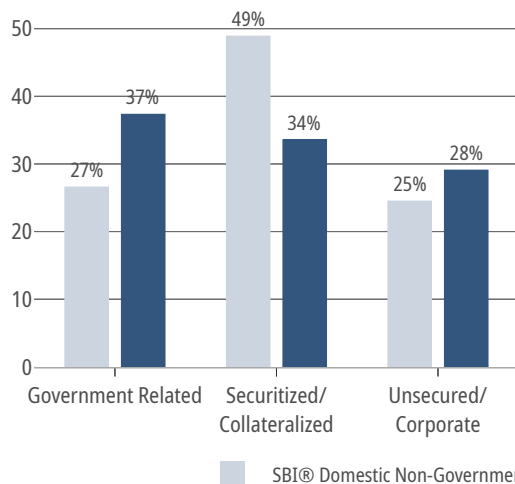
Index Characteristics

	SDNT	SBR14T
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

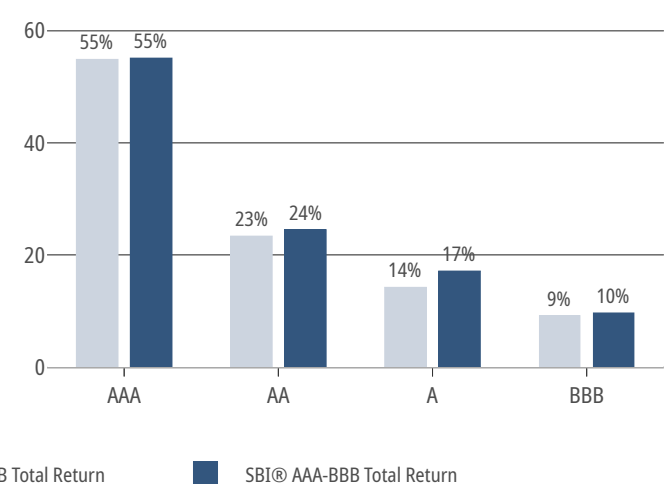
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	72,153.48	24.54%
Pfandbriefzentrale	65,391.07	22.24%
Genf, Kanton	8,231.33	2.80%
Zürcher Kantonalbank	6,532.41	2.22%
Luzerner Kantonalbank AG	5,143.52	1.75%
Zürich, Stadt	4,037.46	1.37%
Roche Kapitalmarkt	3,628.72	1.23%
Zürich, Kanton	3,433.51	1.17%
Kanton Bern	3,352.48	1.14%
Swisscom	3,267.94	1.11%
Total	175,171.92	59.57%

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

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

Index Methodology

The SBI@ Domestic Non-Government AAA-BBB 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

The use of SBI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

SIX
Pfungstweidstrasse 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