

The quick and easy way to find your ‘target’ yield

The Vontobel Yield Matrix – maximum yields to maturity of issued (multi) barrier reverse convertibles

“What yield opportunities are already issued investment products currently offering?”

Vontobel

1 Start the Yield Matrix

You can call up the Yield Matrix from our homepage derinet.com with just a single click, and you can use it at any time, free of charge.

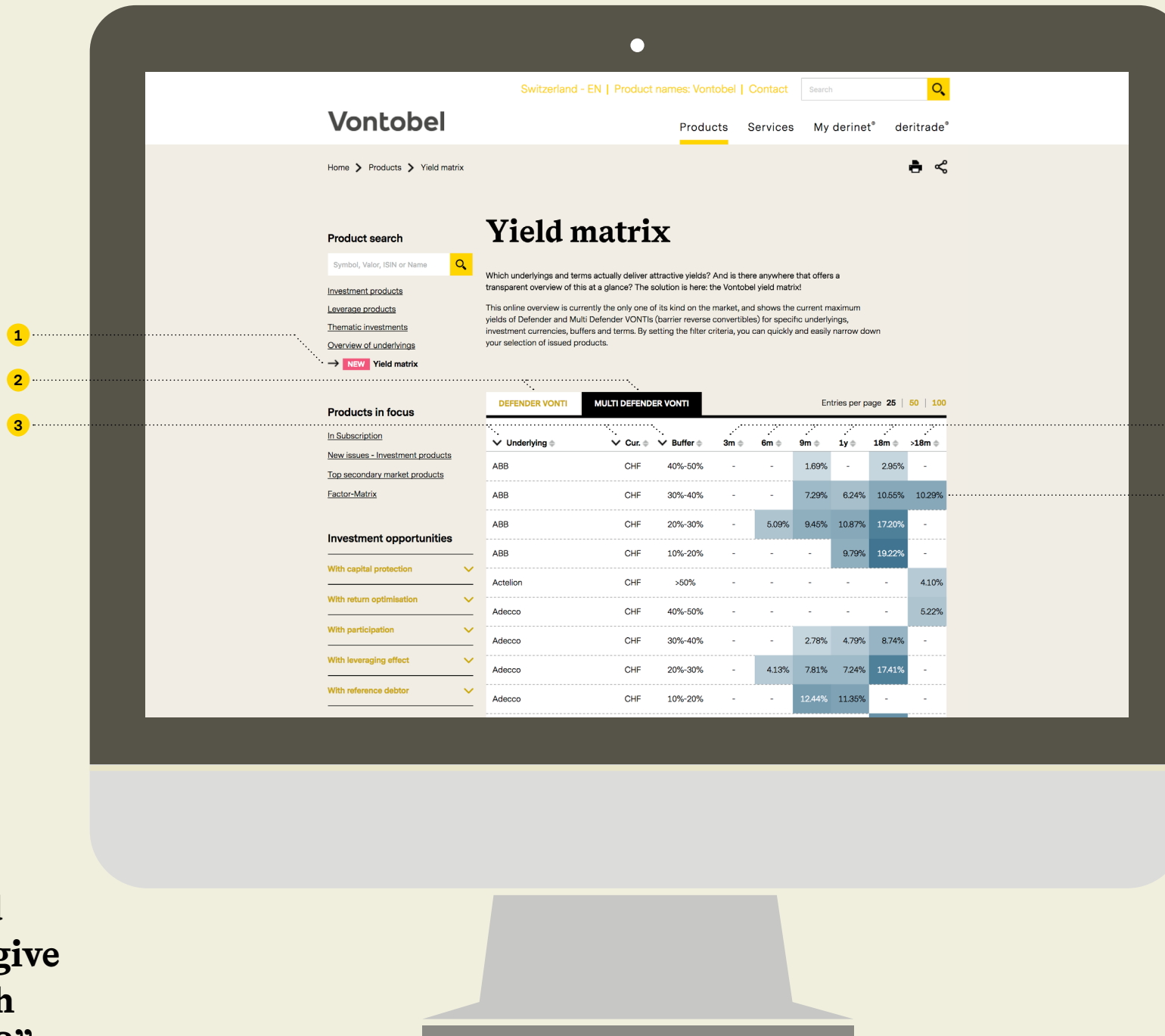
2 Choose a product with one underlying or one with several

You can choose between a Defender VONTI (barrier reverse convertible) on an individual underlying or a Multi Defender VONTI (multi barrier reverse convertible) on several.

3 Set your own personal filter

Choose your desired underlyings, product currencies and buffers¹.

| | | |
|---|---|---|
| <input checked="" type="checkbox"/> All | <input checked="" type="checkbox"/> All | <input checked="" type="checkbox"/> All |
| <input type="checkbox"/> ABB | <input checked="" type="checkbox"/> CHF | <input checked="" type="checkbox"/> >50% |
| <input type="checkbox"/> Actellon | <input checked="" type="checkbox"/> DKK | <input checked="" type="checkbox"/> 40%-50% |
| <input type="checkbox"/> Adecco | <input checked="" type="checkbox"/> EUR | <input checked="" type="checkbox"/> 30%-40% |
| <input type="checkbox"/> Adidas | <input checked="" type="checkbox"/> GBP | <input checked="" type="checkbox"/> 20%-30% |
| <input type="checkbox"/> Airbus | <input checked="" type="checkbox"/> JPY | <input checked="" type="checkbox"/> 10%-20% |
| <input type="checkbox"/> Alibaba Group | <input checked="" type="checkbox"/> NOK | <input checked="" type="checkbox"/> <10% |
| <input type="checkbox"/> Allianz | <input checked="" type="checkbox"/> USD | |
| <input type="checkbox"/> Alphabet | | |
| <input type="checkbox"/> Alphabet | | |



4 Sort the maximum yields by product term

Depending on the type of product you selected under point 2, you’ll have a range of remaining terms to maturity to choose from. For example, ‘3m’ stands for a residual term of three months.

Sort the results

Each of the variables can be sorted into the order you want (ascending or descending).

5 Choose the maximum yield/product

After completing steps 1 to 4, choose the maximum yield to maturity or the already issued Defender or Multi Defender VONTI (barrier reverse convertible).

Click ...

... on the corresponding maximum yield and you’ll be taken directly to the page with all the details for that product.

Mouseover to see the underlyings

If you hold the pointer over the maximum yield to maturity displayed, you’ll be shown the underlyings of the product in question (only for Multi Defender VONTIs).

Underlyings:

- ABB
- UBS Group
- Zurich Insurance

“Which underlyings and terms to maturity will give me the yield I want with the safety buffer I need?”

In a nutshell

The Vontobel Yield Matrix is a unique online overview for structured products. It shows the maximum yields of issued Defender and Multi Defender VONTIs (barrier reverse convertibles) to the end of their term. The maximum yields shown are based on the underlyings, the investment currency, the safety buffer and the term to maturity.

Source: Vontobel

1 Distance to barrier of the (worst) underlying