

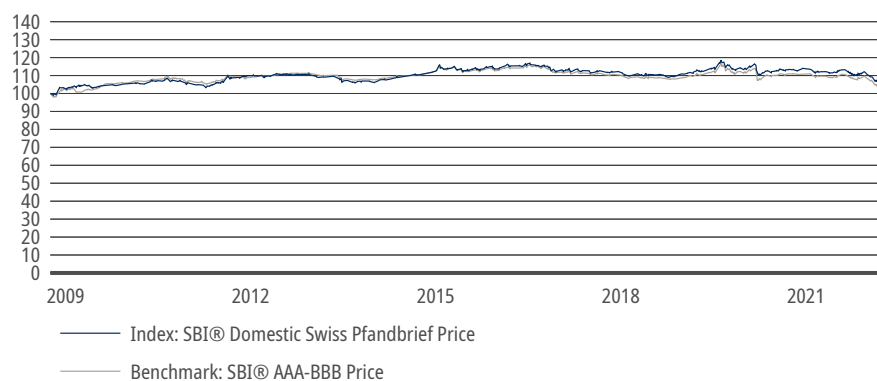


# SBI® Domestic Swiss Pfandbrief Price

## Index Description

The SBI® Domestic Swiss Pfandbrief Price (SML14P) reflects the development of a segment of the CHF bond market by tracking the Swiss Pfandbriefe listed on SIX Swiss Exchange. On September 30, 2008 the SBI® Domestic Swiss Pfandbrief 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 be classified as a Swiss Pfandbrief. Its benchmark, SBI® AAA-BBB Price (SBR14P), includes CHF bonds from all kinds of domestic issuers.

## Index Performance



## Annual Index Return

Year	SML14P	SBR14P
YTD	-8.50%	-8.22%
2021	-2.86%	-2.68%
2020	0.49%	-0.07%
2019	2.15%	1.93%
2018	-0.83%	-1.19%
2017	-0.96%	-1.25%
2016	-0.10%	-0.25%
2015	0.53%	-0.01%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SML14P	-8.50%	-7.34%	-9.40%	-3.45%	-1.70%	-
SBR14P	-8.22%	-7.12%	-9.07%	-3.50%	-1.94%	-0.23%
<b>Volatility</b>						
SML14P	2.32%	2.21%	4.62%	5.03%	3.90%	-
SBR14P	1.89%	1.42%	4.41%	5.08%	3.86%	3.40%
<b>Tracking Err.</b>						
SML14P	1.03%	1.26%	0.63%	0.61%	0.51%	-

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

## Average Coupon

Year	SML14P	SBR14P
2022	0.58%	0.82%
2021	0.59%	0.87%
2020	0.70%	0.99%
2019	0.82%	1.14%
2018	0.93%	1.29%
2017	1.02%	1.45%
2016	1.18%	1.65%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SML14P	08/15/2019	04/19/2022	118.65	101.05	-14.83%
SBR14P	08/15/2019	04/19/2022	111.65	95.03	-14.89%

All data retrieved as of 04/29/2022

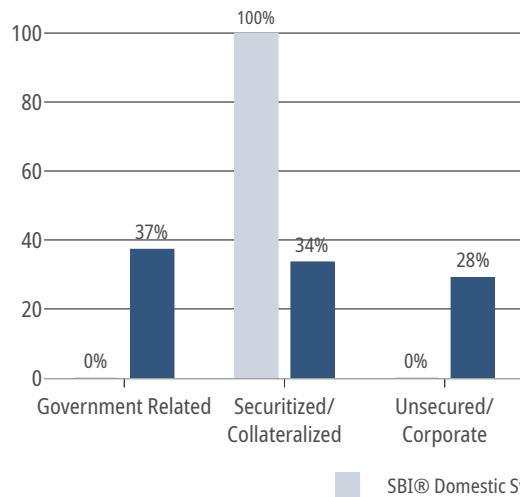
## Index Characteristics

	SML14P	SBR14P
No of Components	247	1571
Historical Data Since	09/30/2008	01/03/2007
Launch Date	10/01/2008	01/03/2007
ESG Rating	B- (7.47)	B (8.13)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.28	1.2
Duration	7.32	7.03
Domestic / Foreign %	100.0% / 0.0%	76.9% / 23.1%
Average Credit Rating	AAA	AA

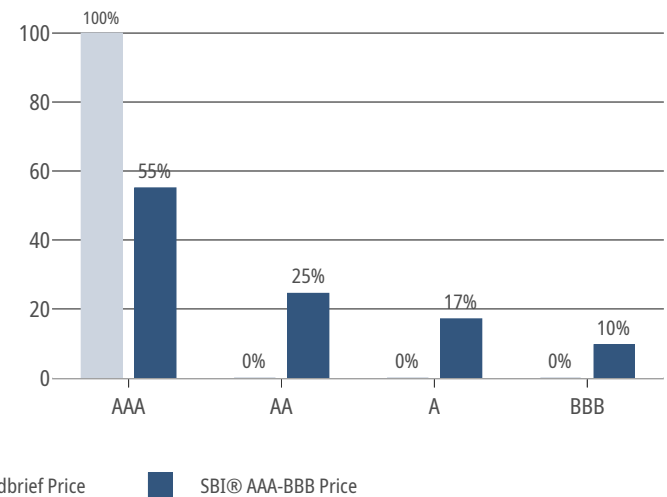
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	71,898.72	52.43%
Pfandbriefzentrale	65,233.71	47.57%
Total	137,132.44	100.00%

## Index Sector Weightings (in %)



## Index SBI Composite Rating (in %)



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SML14P</b>					
Price	SML14P	CH0043095493	.SML14P	SML14P	No
Total Return	SML14T	CH0043095477	.SML14T	SML14T	No
<b>SBR14P</b>					
Price	SBR14P	CH0027441903	.SBR14P	SBR14P	No
Total Return	SBR14T	CH0027441887	.SBR14T	SBR14T	No

## Index Methodology

The SBI® Domestic Swiss Pfandbrief 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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