

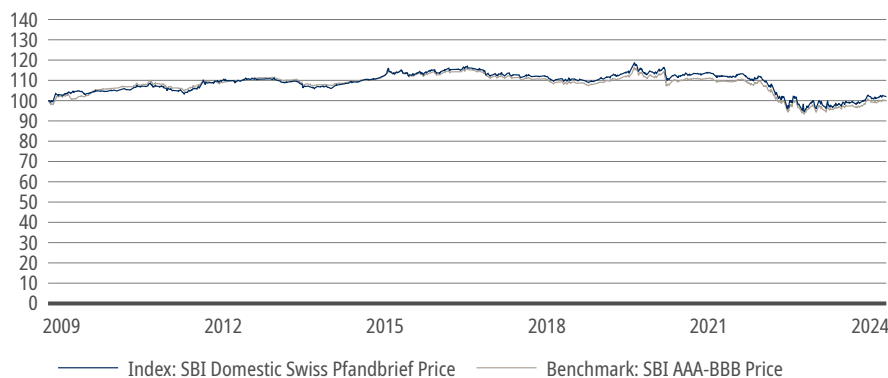


SBI Domestic Swiss Pfandbrief Price

Index Description

The SBI Domestic Swiss Pfandbrief PR (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 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 be classified as a Swiss Pfandbrief. Its benchmark, SBI AAA-BBB PR (SBR14P), includes CHF bonds from all kinds of domestic issuers.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SML14P	0.53%	0.28%	5.42%	-2.96%	-1.34%	-0.12%
SBR14P	0.21%	0.00%	4.96%	-2.96%	-1.49%	-0.03%
Volatility						
SML14P	1.57%	1.57%	2.25%	5.49%	4.66%	3.71%
SBR14P	2.33%	2.33%	2.58%	5.15%	4.50%	3.61%
Tracking Err.						
SML14P	0.76%	0.76%	0.55%	0.74%	0.62%	0.80%

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

Annual Index Return

Year	SML14P	SBR14P
YTD	0.53%	0.21%
2023	6.18%	6.29%
2022	-13.12%	-12.93%
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%

Average Coupon

Year	SML14P	SBR14P
2024	0.84%	1.13%
2023	0.81%	1.09%
2022	0.66%	0.90%
2021	0.59%	0.87%
2020	0.70%	0.99%
2019	0.82%	1.14%
2018	0.93%	1.29%

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SML14P	08/15/2019	10/10/2022	118.65	94.63	-20.24%
SBR14P	08/15/2019	10/10/2022	111.65	89.37	-19.96%

All data retrieved as of 03/28/2024

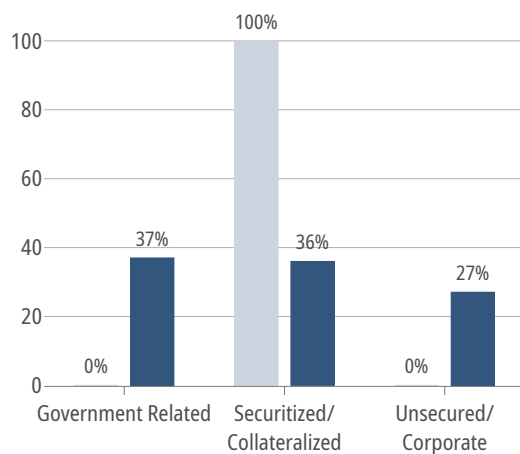
Index Characteristics

	SML14P	SBR14P
No of Components	287	1760
Historical Data Since	09/30/2008	01/03/2007
Launch Date	10/01/2008	01/03/2007
ESG Rating	B (8.0)	B (8.33)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.34	1.21
Duration	7.37	7.05
Domestic / Foreign %	100.0% / 0.0%	78.4% / 21.6%
Average Credit Rating	AAA	AA

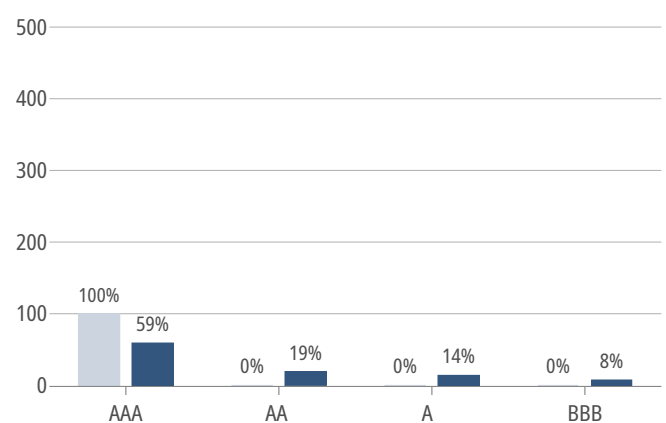
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	82,772.77	53.87%
Pfandbriefzentrale	70,876.69	46.13%
Total	153,649.46	100.00%

Index Sector Weightings (in %)



Index Credit Weightings (in %)



■ SBI Domestic Swiss Pfandbrief Price ■ SBI AAA-BBB Price

Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SML14P					
Price	SML14P	CH0043095493	.SML14P	SML14P	No
Total Return	SML14T	CH0043095477	.SML14T	SML14T	No
SBR14P					
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](#).

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