

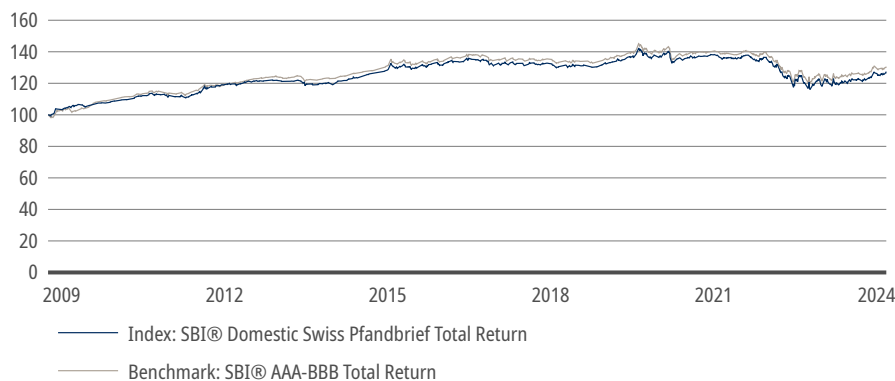


# SBI® Domestic Swiss Pfandbrief Total Return

## Index Description

The SBI® Domestic Swiss Pfandbrief TR (SML14T) 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 TR 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 Total Return (SBR14T), includes CHF bonds from all kinds of domestic issuers.

## Index Performance



## Annual Index Return

Year	SML14T	SBR14T
YTD	0.08%	-0.27%
2023	7.00%	7.36%
2022	-12.53%	-12.10%
2021	-2.26%	-1.82%
2020	1.21%	0.90%
2019	2.97%	3.05%
2018	0.11%	0.07%
2017	0.07%	0.13%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SML14T	0.08%	1.26%	6.26%	-2.28%	-0.79%	1.27%
SBR14T	-0.27%	1.03%	6.16%	-2.04%	-0.67%	1.58%
<b>Volatility</b>						
SML14T	1.32%	2.44%	2.26%	5.48%	4.65%	3.73%
SBR14T	2.11%	3.15%	2.57%	5.12%	4.49%	3.62%
<b>Tracking Err.</b>						
SML14T	0.79%	0.76%	0.61%	0.74%	0.62%	0.86%

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

## Average Coupon

Year	SML14T	SBR14T
2024	0.83%	1.12%
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
<b>15 Years back</b>					
SML14T	08/15/2019	10/10/2022	142.45	116.10	-18.50%
SBR14T	08/15/2019	10/10/2022	146.61	120.91	-17.53%

All data retrieved as of 02/29/2024

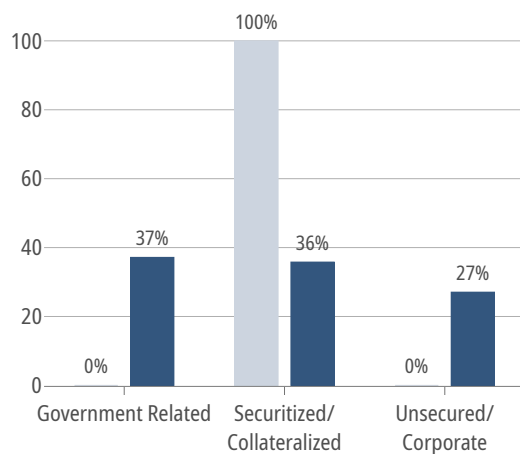
## Index Characteristics

	SML14T	SBR14T
No of Components	284	1755
Historical Data Since	09/30/2008	01/03/2007
Launch Date	10/01/2008	01/03/2007
ESG Rating	B (8.0)	B (8.32)
Calculation Interval	3 minutes	3 minutes
Yield to Maturity	1.42	1.31
Duration	7.37	7.03
Domestic / Foreign %	100.0% / 0.0%	78.6% / 21.4%
Average Credit Rating	AAA	AA

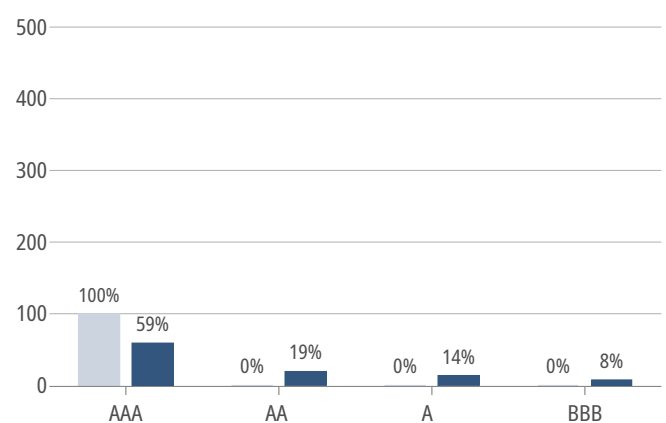
## Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	81,508.61	53.48%
Pfandbriefzentrale	70,911.41	46.52%
Total	152,420.03	100.00%

## Index Sector Weightings (in %)



## Index Credit Weightings (in %)



■ SBI® Domestic Swiss Pfandbrief Total Return ■ SBI® AAA-BBB Total Return

## Index Information

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

## Index Methodology

The SBI® Domestic Swiss Pfandbrief 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

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