

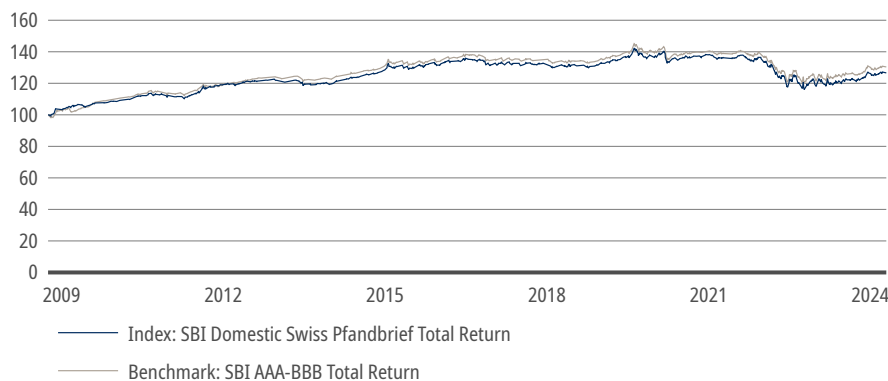


# SBI Domestic Swiss Pfandbrief Total Return

## 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 TR (SBR14T), includes CHF bonds from all kinds of domestic issuers.

## Index Performance



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

|                                | YTD   | 3 Mths | 1 Yr  | 3 Yrs  | 7 Yrs  | 15 Yrs |
|--------------------------------|-------|--------|-------|--------|--------|--------|
| <strong>Return</strong>        |       |        |       |        |        |        |
| SML14T                         | 0.74% | 0.51%  | 6.27% | -2.28% | -0.56% | 1.23%  |
| SBR14T                         | 0.47% | 0.27%  | 6.06% | -2.03% | -0.43% | 1.66%  |
| <strong>Volatility</strong>    |       |        |       |        |        |        |
| SML14T                         | 1.56% | 1.56%  | 2.25% | 5.49%  | 4.65%  | 3.72%  |
| SBR14T                         | 2.29% | 2.29%  | 2.58% | 5.13%  | 4.49%  | 3.62%  |
| <strong>Tracking Err.</strong> |       |        |       |        |        |        |
| SML14T                         | 0.75% | 0.75%  | 0.56% | 0.74%  | 0.62%  | 0.79%  |

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

## Annual Index Return

| Year | SML14T  | SBR14T  |
|------|---------|---------|
| YTD  | 0.74%   | 0.47%   |
| 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%   |

## Average Coupon

| Year | SML14T | SBR14T |
|------|--------|--------|
| 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 |
|--------------------------------|------------|------------|------------|-----------|----------|
| <strong>15 Years back</strong> |            |            |            |           |          |
| 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 03/28/2024

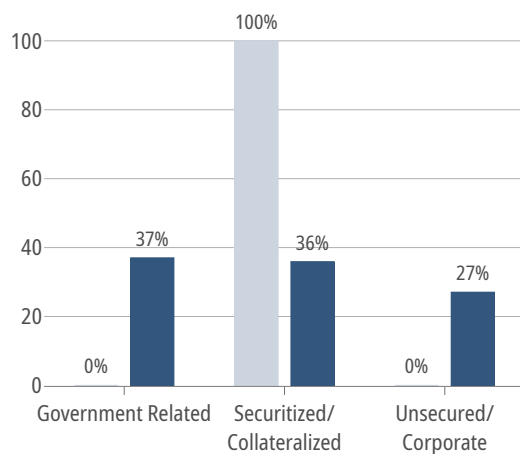
## Index Characteristics

|                       | SML14T        | SBR14T        |
|-----------------------|---------------|---------------|
| 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            |

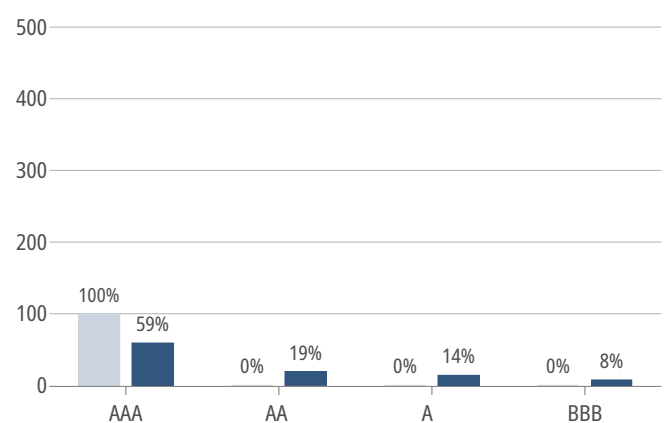
## Top 10 Issuers

|                    | Mcap (Mio CHF) | Weight  |
|--------------------|----------------|---------|
| Pfandbriefbank     | 83,145.89      | 53.88%  |
| Pfandbriefzentrale | 71,179.70      | 46.12%  |
| Total              | 154,325.59     | 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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