

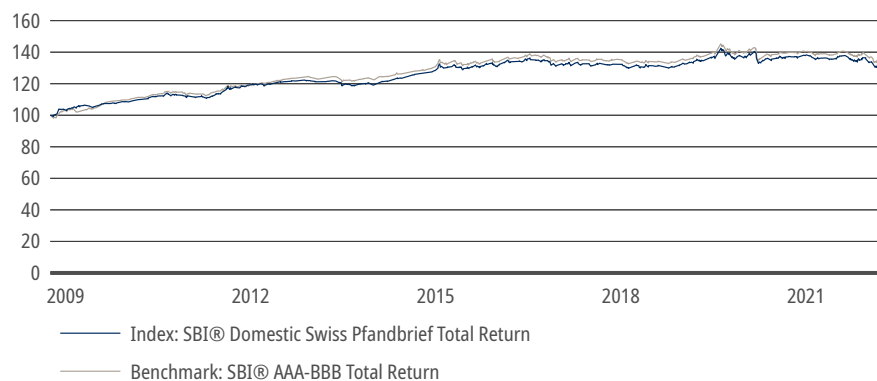


SBI® Domestic Swiss Pfandbrief Total Return

Index Description

The SBI® Domestic Swiss Pfandbrief Total Return (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 Total Return 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	-8.30%	-7.93%
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%
2016	1.08%	1.32%
2015	1.89%	1.77%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SML14T	-8.30%	-7.18%	-8.83%	-2.78%	-0.80%	-
SBR14T	-7.93%	-6.89%	-8.26%	-2.57%	-0.72%	1.71%
Volatility						
SML14T	2.31%	2.20%	4.61%	5.02%	3.90%	-
SBR14T	1.88%	1.44%	4.40%	5.07%	3.86%	3.41%
Tracking Err.						
SML14T	1.01%	1.24%	0.61%	0.60%	0.50%	-

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

Average Coupon

Year	SML14T	SBR14T
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
10 Years back					
SML14T	08/15/2019	04/19/2022	142.45	123.57	-13.25%
SBR14T	08/15/2019	04/19/2022	146.61	128.01	-12.69%

All data retrieved as of 04/29/2022

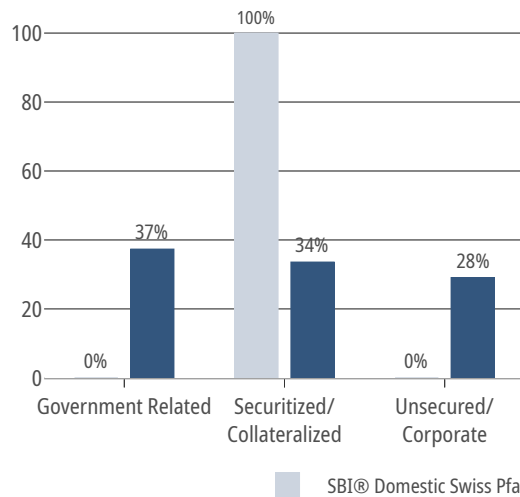
Index Characteristics

	SML14T	SBR14T
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

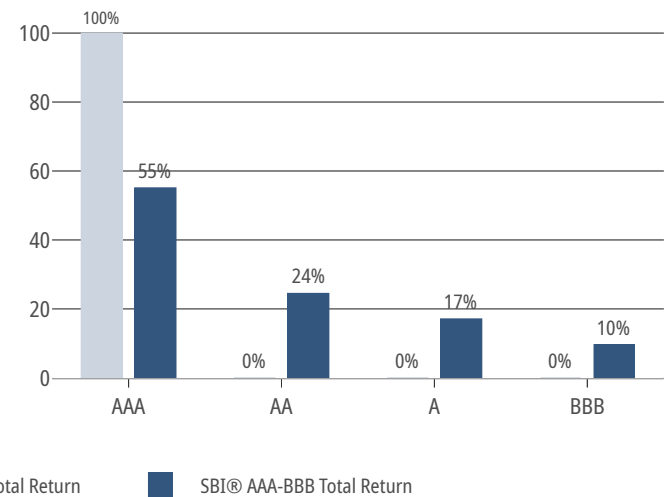
Top 10 Issuers

	Mcap (Mio CHF)	Weight
Pfandbriefbank	72,153.48	52.46%
Pfandbriefzentrale	65,391.07	47.54%
Total	137,544.56	100.00%

Index Sector Weightings (in %)



Index SBI Composite Rating (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SML14T					
Total Return	SML14T	CH0043095477	.SML14T	SML14T	No
Price	SML14P	CH0043095493	.SML14P	SML14P	No
SBR14T					
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](#).

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