

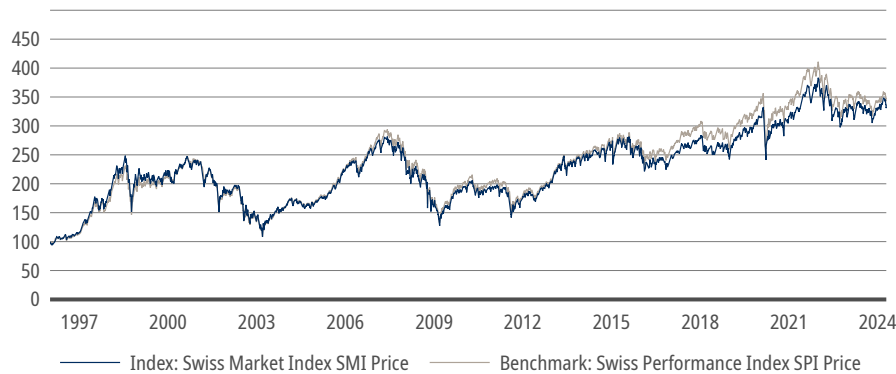


Swiss Market Index SMI Price

Index Description

The Swiss Market Index SMI PR (SMI) measures the development of the Swiss Blue Chip equity market. The 20 largest and most liquid equity instruments traded at SIX are selected as components. The index composition is fixed to 20 shares which are weighted by their freefloat market capitalisation and a capping is applied at 18% for single components. On June 30, 1988, the index was standardised at 1500 points. As of today the index represents more than 77% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI PR (SPIX) covers 99% of that market.

Index Performance



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SMI	5.32%	6.09%	8.22%	1.80%	4.54%	6.03%
SPIX	4.77%	5.45%	5.71%	0.37%	4.00%	6.02%
Volatility						
SMI	2.80%	2.80%	9.29%	12.41%	11.89%	11.72%
SPIX	3.85%	3.85%	9.43%	12.53%	11.85%	11.60%
Tracking Err.						
SMI	1.16%	1.16%	0.99%	1.32%	1.54%	1.46%

¹Annualized values for figures > 1Yr; ²Used benchmark: Swiss Performance Index SPI Price

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SMI	04/15/2010	08/10/2011	6,967.56	4,791.96	−31.22%
SPIX	04/15/2010	08/10/2011	442.12	303.70	−31.31%

Annual Index Return

Year	SMI	SPIX
YTD	5.32%	4.77%
2023	3.81%	2.95%
2022	−16.67%	−18.68%
2021	20.29%	20.19%
2020	0.82%	0.61%
2019	25.95%	26.67%
2018	−10.15%	−11.41%
2017	14.14%	16.32%

Dividend Yield & Turnover

	SMI	SPIX
Div.Yield		
2024	1.91%	1.72%
2023	3.16%	3.05%
2022	2.86%	2.70%
2021	2.87%	2.65%
2020	3.51%	3.19%
2019	3.34%	3.10%
2018	3.46%	3.20%

Turnover

	SMI	SPIX
2024	2.12%	0.66%
2023	8.09%	3.84%
2022	8.41%	2.98%
2021	6.30%	1.75%
2020	16.05%	2.69%
2019	9.01%	4.52%
2018	7.56%	1.97%

All data retrieved as of 03/28/2024

Index Characteristics

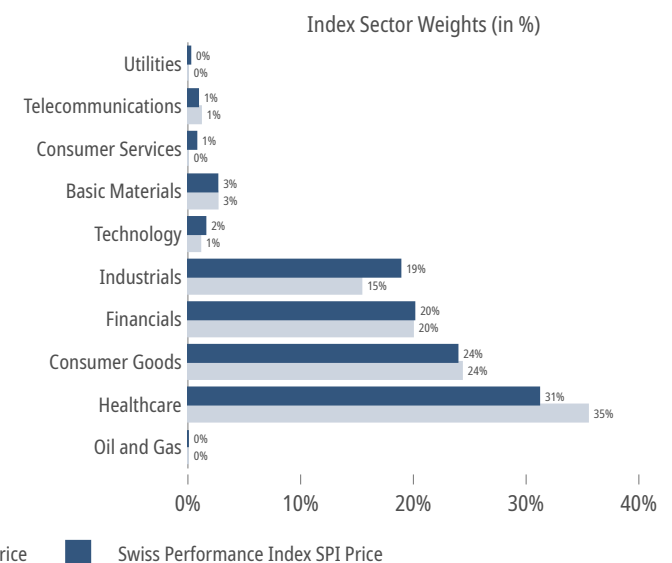
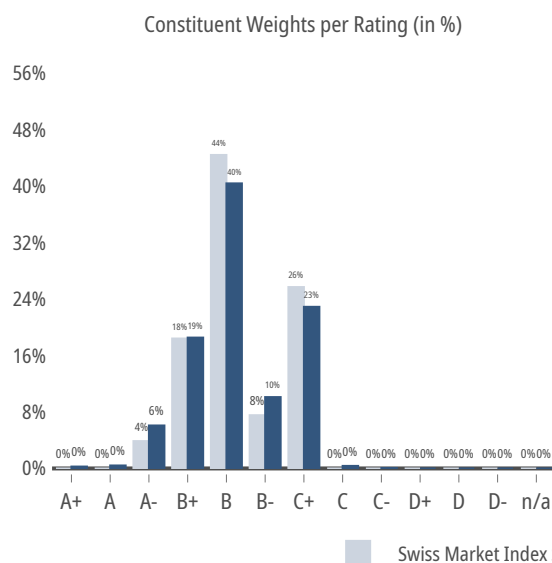
	SMI	SPIX
No of Components	20	212
Historical Data Since	01/29/1988	01/03/1996
Launch Date	06/30/1988	01/01/1996
ESG Rating	B (7.67)	B (7.76)
Calculation Interval	tick-by-tick	3 minutes
Mcap Mio CHF		
Index Mcap	1,214,442.03	1,562,286.11
Largest Mcap	221,197.65	255,652.50
Smallest Mcap	12,853.40	0.44
Average Mcap	60,722.10	7,369.27
Median Mcap	38,787.80	604.90

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	221,197.65	18.21%
NOVARTIS N	179,084.91	14.75%
ROCHE GS	161,378.65	13.29%
UBS GROUP N	89,651.77	7.38%
RICHEMONT N	73,917.54	6.09%
ZURICH INSURANCE N	71,172.80	5.86%
ABB LTD N	67,721.06	5.58%
HOLCIM N	44,259.94	3.64%
SIKA N	43,104.74	3.55%
LONZA N	40,228.02	3.31%
Total	991,717.07	81.66%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SMI					
Price	SMI	CH0009980894	.SSMI	SMI	Yes
Total Return	SMIC	CH0000222130	.SMIC	SMIC	Yes
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The Swiss Market Index SMI Price is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the [Rulebook](#).

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