



Swiss Market Index SMI® Total Return

Index Description

The Swiss Market Index SMI® TR (SMIC) 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 76% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return (SXGE) covers 99% of that market.

Index Performance



Annual Index Return

Year	SMIC	SXGE
YTD	2.70%	1.97%
2023	7.09%	6.09%
2022	-14.29%	-16.48%
2021	23.74%	23.38%
2020	4.35%	3.82%
2019	30.16%	30.59%
2018	-7.04%	-8.57%
2017	17.90%	19.92%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SMIC	2.70%	5.89%	6.31%	5.85%	7.60%	9.48%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SMIC	2.02%	2.91%	9.43%	12.95%	12.08%	11.97%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SMIC	0.02%	0.21%	0.92%	1.30%	1.53%	1.45%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SMIC	04/15/2010	08/10/2011	10,823.53	7,793.26	-28.00%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Dividend Yield & Turnover

	SMIC	SXGE
Div.Yield		
2024	0.00%	0.01%
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

	SMIC	SXGE
2024	0.00%	0.01%
2023	10.81%	6.53%
2022	10.90%	5.36%
2021	8.78%	4.07%
2020	19.02%	5.41%
2019	11.91%	7.09%
2018	10.56%	4.72%

Index Characteristics

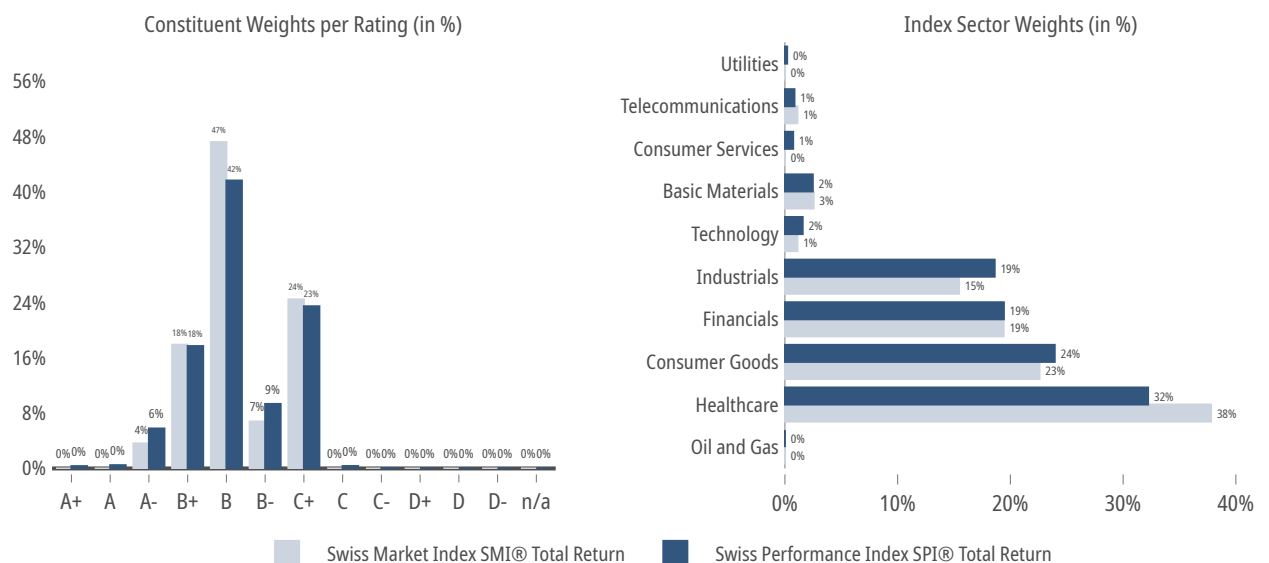
	SMIC	SXGE
No of Components	20	212
Historical Data Since	01/01/1996	01/01/1996
Launch Date	01/04/1993	08/01/1987
ESG Rating	B (7.69)	B (7.74)
Calculation Interval	tick-by-tick	3 minutes
Mcap Mio CHF		
Index Mcap	1,157,429.70	1,516,276.09
Largest Mcap	189,177.82	244,999.20
Smallest Mcap	12,811.76	0.49
Average Mcap	57,871.48	7,152.25
Median Mcap	35,986.00	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NOVARTIS N	189,177.82	16.34%
NESTLE N	185,798.16	16.05%
ROCHE GS	162,959.42	14.08%
UBS GROUP N	77,111.20	6.66%
RICHEMONT N	75,584.04	6.53%
ZURICH INSURANCE N	68,787.20	5.94%
ABB LTD N	65,829.59	5.69%
SIKA N	41,002.46	3.54%
HOLCIM N	38,301.76	3.31%
ALCON N	37,567.45	3.25%
Total	942,119.10	81.40%

Sustainability Characteristics and Sector Exposure



Index Information

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

Index Methodology

The Swiss Market Index SMI® Total Return 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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