



SMI Expanded® Total Return

Index Description

The SMI Expanded® TR (SMIEXC) index measures the development of the mid and large sized Swiss equity market represented by the 50 largest and most liquid instruments traded at SIX. Its composition is equivalent to the composition of SMI and SMIM together. The composition is reviewed once a year, fixed to 50 shares and weighted by freefloat market capitalisation. The index is standardised at 1000 points on December 31, 1999. The SMI Expanded covers roughly 92% 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



Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SMIEXC	1.93%	4.77%	4.11%	4.47%	6.95%	9.38%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
Volatility						
SMIEXC	2.81%	3.39%	9.51%	13.20%	12.10%	11.91%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
Tracking Err.						
SMIEXC	0.77%	0.55%	0.41%	0.48%	0.57%	0.58%

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					
SMIEXC	04/15/2010	08/10/2011	1,196.81	863.66	-27.84%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

Annual Index Return

Year	SMIEXC	SXGE
YTD	1.93%	1.97%
2023	6.04%	6.09%
2022	-16.21%	-16.48%
2021	23.51%	23.38%
2020	3.20%	3.82%
2019	31.19%	30.59%
2018	-7.82%	-8.57%
2017	19.64%	19.92%

Dividend Yield & Turnover

	SMIEXC	SXGE
Div.Yield		
2024	0.01%	0.01%
2023	3.08%	3.05%
2022	2.73%	2.70%
2021	2.72%	2.65%
2020	3.23%	3.19%
2019	3.14%	3.10%
2018	3.27%	3.20%

Turnover

2024	0.01%	0.01%
2023	6.97%	6.53%
2022	5.36%	5.36%
2021	3.97%	4.07%
2020	5.82%	5.41%
2019	6.98%	7.09%
2018	4.68%	4.72%

Index Characteristics

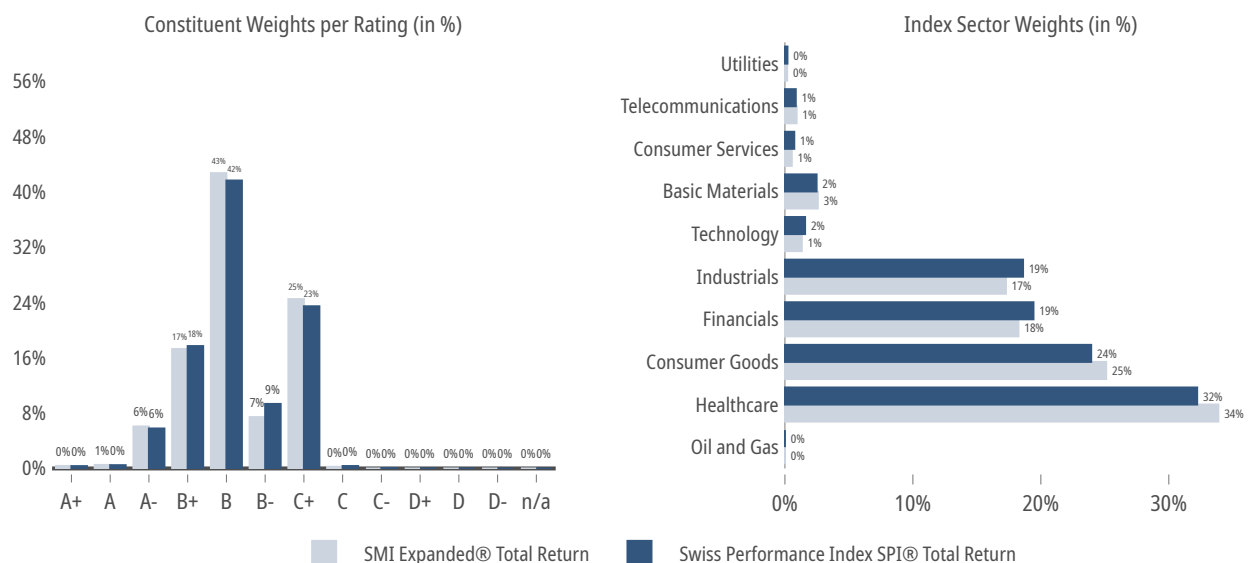
	SMIEXC	SXGE
No of Components	50	212
Historical Data Since	01/03/1996	01/01/1996
Launch Date	11/15/2004	08/01/1987
ESG Rating	B (7.75)	B (7.74)
Calculation Interval	tick-by-tick	3 minutes
Mcap Mio CHF		
Index Mcap	1,407,642.22	1,516,276.09
Largest Mcap	244,999.20	244,999.20
Smallest Mcap	220.78	0.49
Average Mcap	28,152.84	7,152.25
Median Mcap	11,165.20	537.96

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	244,999.20	17.40%
NOVARTIS N	189,177.82	13.44%
ROCHE GS	162,959.42	11.58%
UBS GROUP N	77,111.20	5.48%
RICHEMONT N	75,584.04	5.37%
ZURICH INSURANCE N	68,787.20	4.89%
ABB LTD N	65,829.59	4.68%
SIKA N	41,002.46	2.91%
HOLCIM N	38,301.76	2.72%
ALCON N	37,567.45	2.67%
Total	1,001,320.13	71.13%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SMIEXC					
Total Return	SMIEXC	CH0019399853	.SMIEXC	SMIEXC	No
Price	SMIEXP	CH0019399861	.SMIEXP	SMIEXP	No
SXGE					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

Index Methodology

The SMI Expanded® 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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