

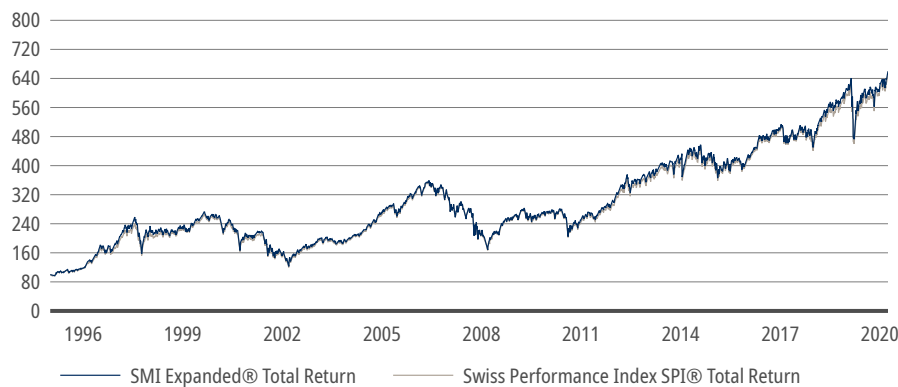


SMI Expanded® Total Return

Index Description

The SMI Expanded® Total Return 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% and its benchmark Swiss Performance Index SPI® Total Return of the entire Swiss equity market.

Index Performance



Annual Index Return¹

Year	SMI Exp.	SPI
2021	23.77%	24.82%
2020	3.20%	3.82%
2019	30.99%	30.40%
2018	-7.84%	-8.59%
2017	19.70%	19.98%
2016	-2.20%	-1.41%
2015	2.23%	2.68%
2014	12.87%	13.00%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SMI Exp.	5.48%	5.48%	24.79%	11.65%	8.01%	5.66%
SPI	5.70%	5.70%	26.22%	11.39%	8.17%	5.66%
Volatility						
SMI Exp.	0.70%	0.70%	0.95%	0.60%	0.37%	0.29%
SPI	0.69%	0.69%	0.93%	0.59%	0.36%	0.28%
Tracking Err.						
SMI Exp. ²	0.05%	0.05%	0.70%	0.65%	0.57%	0.71%

¹ Annualized values; ² Used benchmark: Swiss Performance Index SPI® Total Return

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SMI Exp.	06/01/2007	03/09/2009	1,517	709	-53.24%
SPI	06/01/2007	03/09/2009	7,747	3,622	-53.25%

Dividend Yield & Turnover

	SMI Exp.	SPI
Div. Yield		
2021	1.19%	1.12%
2020	3.23%	3.19%
2019	3.14%	3.10%
2018	3.27%	3.20%
2017	3.15%	3.09%
2016	3.48%	3.42%
2015	2.96%	2.93%
Turnover		
2021	1.08%	1.05%
2020	5.82%	5.72%
2019	7.39%	7.66%
2018	6.23%	6.19%
2017	10.52%	11.06%
2016	6.15%	6.36%
2015	5.78%	6.26%

All data retrieved as of 03/30/2021

Index Characteristics

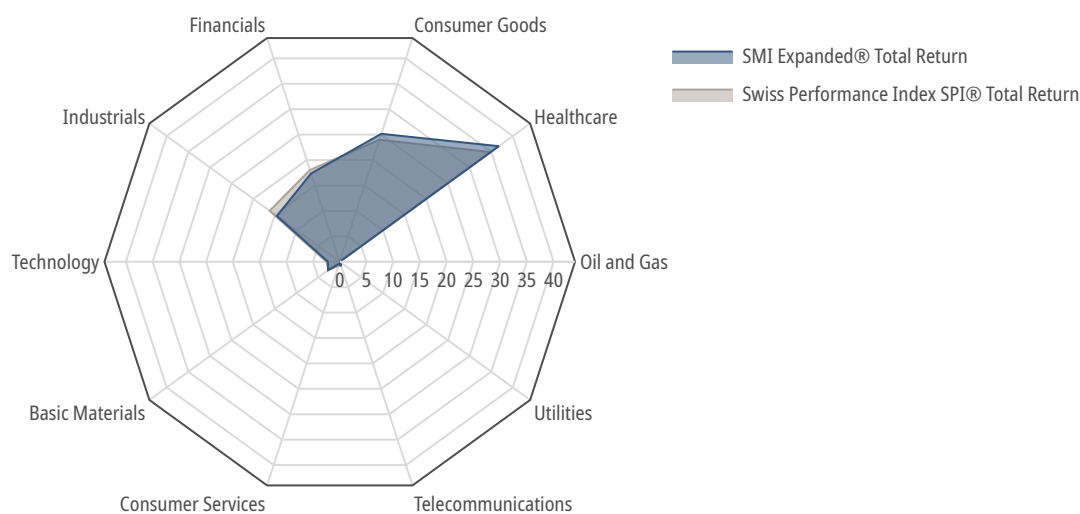
	SMI Exp.	SPI
Historical Data Since	01/03/1996	-
Launch Date	12/31/1999	06/01/1987
Calculation Interval	tick-by-tick	3 minutes
No of Components	50	214
Mcap (Mio CHF)³		
Index Mcap	1,389,959.51	1,501,510.82
Largest Mcap	273,695.0	273,695.0
Smallest Mcap	1,956.82	1.22
Average Mcap	27,799.19	7,016.41
Median Mcap	9,708.52	557.47

³ Market capitalization free-float adjusted

Top 10 SMI Expanded® Total Return Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	273,695.00	20%
ROCHE GS	209,328.56	15%
NOVARTIS N	192,899.49	14%
ZURICH INSURANCE N	55,895.95	4%
UBS GROUP N	50,527.62	4%
ABB LTD N	47,712.49	3%
RICHEMONT N	45,716.76	3%
LONZA N	42,730.17	3%
SIKA N	34,055.83	2%
ALCON N	31,251.24	2%
Total	983,813.11	71%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SMI Exp.					
Total Return	SMIEXC	CH0019399853	.SMIEXC	SMIEXC	No
Price	SMIEXP	CH0019399861	.SMIEXP	SMIEXP	No
SPI					
Total Return	SXGE	CH0009987501	.SSH1	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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