



# SMI Expanded® Price

## Index Description

The SMI Expanded® Price (SMIEXP) 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 November 15, 2004. The SMI Expanded covers roughly 92% and Its benchmark Swiss Performance Index SPI® Price (SPIX) (SPIX) of the entire Swiss equity market.

## Index Performance



## Annual Index Return

Year	SMIEXP	SPIX
YTD	13.84%	14.12%
2020	-0.04%	0.61%
2019	27.19%	26.67%
2018	-10.74%	-11.41%
2017	15.99%	16.32%
2016	-5.49%	-4.67%
2015	-0.71%	-0.25%
2014	9.55%	9.73%

## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SMIEXP	13.84%	0.35%	26.52%	11.36%	5.55%	2.59%
SPIX	14.12%	0.43%	27.12%	11.43%	5.77%	2.63%
<b>Volatility</b>						
SMIEXP	12.00%	18.41%	12.80%	12.79%	12.08%	12.62%
SPIX	11.49%	17.77%	12.48%	12.77%	11.95%	12.55%
<b>Tracking Err.</b>						
SMIEXP <sup>2</sup>	0.63%	0.69%	0.59%	0.56%	0.54%	0.61%

<sup>1</sup> Annualized values, except return figures below 1Yr; <sup>2</sup> Used benchmark: Swiss Performance Index SPI® Price

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SMIEXP	06/01/2007	03/09/2009	1,317.57	592.71	-55.02%
SPIX	06/01/2007	03/09/2009	602.71	271.25	-54.99%

## Dividend Yield & Turnover

	SMIEXP	SPIX
<b>Div. Yield</b>		
2021	2.72%	2.65%
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%
<b>Turnover</b>		
2021	1.47%	1.84%
2020	3.10%	2.87%
2019	3.02%	4.59%
2018	3.80%	3.05%
2017	7.82%	8.45%
2016	2.81%	3.36%
2015	3.23%	3.54%

All data retrieved as of 10/29/2021

## Index Characteristics

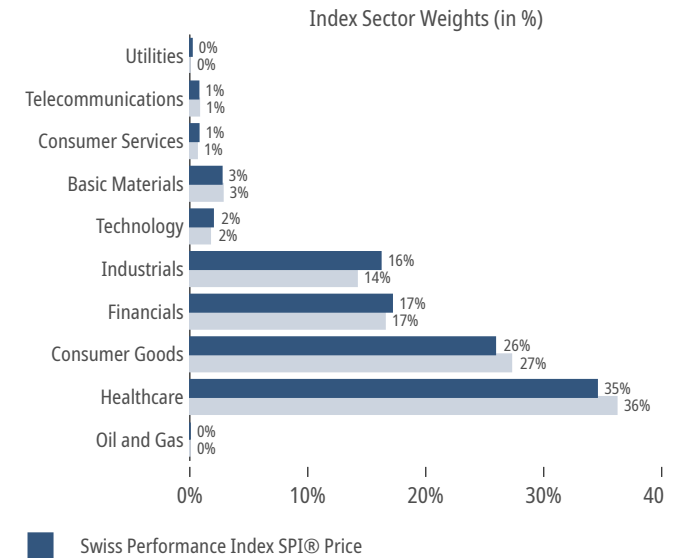
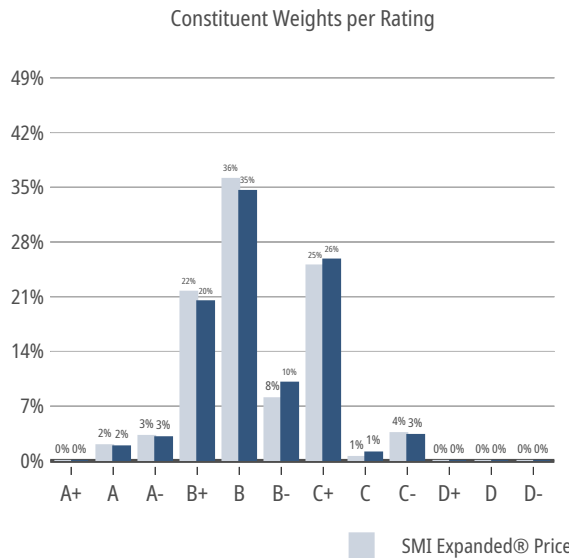
	SMIEXP	SPIX
Historical Data Since	11/15/2004	01/01/1996
Launch Date	11/15/2004	01/01/1996
ESG Rating	B (7.6)	B (7.54)
Calculation Interval	tick-by-tick	3 minutes
No of Components	50	220
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	1,605,233.87	1,733,896.22
Largest Mcap	340,108.30	340,108.30
Smallest Mcap	1,831.50	1.10
Average Mcap	32,104.68	7,881.35
Median Mcap	11,809.72	616.18

<sup>3</sup> Market capitalization free-float adjusted

## Top 10 SMI Expanded® Price Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
NESTLE N	340,108.30	21.19%
ROCHE GS	248,742.32	15.50%
NOVARTIS N	184,139.60	11.47%
ZURICH INSURANCE N	61,071.78	3.80%
RICHEMONT N	59,038.20	3.68%
UBS GROUP N	57,534.81	3.58%
LONZA N	55,896.25	3.48%
ABB LTD N	48,676.00	3.03%
SIKA N	43,952.16	2.74%
ALCON N	37,807.30	2.36%
Total	1,136,966.72	70.83%

## Index Exposure and Sustainability Characteristics



## Index Information

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

## Index Methodology

The SMI Expanded® 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](#).

## Licensing

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