

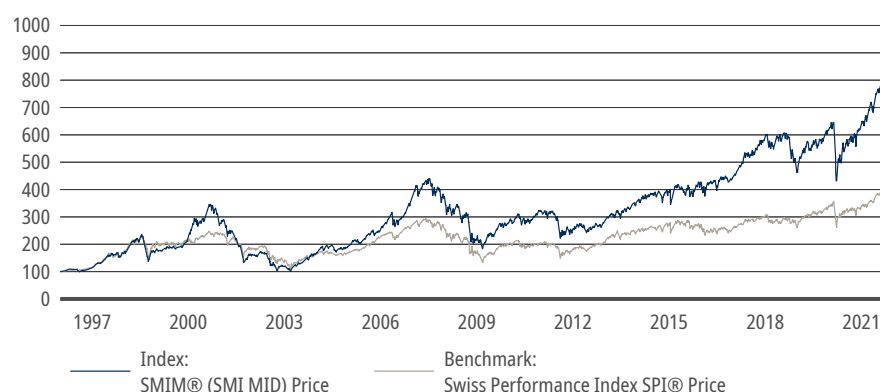


SMIM® (SMI MID) Price

Index Description

The SMIM® (SMI MID) Price (SMIM) index measures the development of the mid sized Swiss equity market represented by the 30 next most liquid and largest equity instruments traded at SIX that are not in SMI. The composition of SMIM together with the composition of SMI build the composition of the SMI Expanded. The composition is fixed to 30 shares which are weighted by their freefloat market capitalisation. The index is standardised at 1000 points on November 15, 2004. It covers roughly 13% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price (SPIX) (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

Year	SMIM	SPIX
YTD	17.93%	14.12%
2020	3.28%	0.61%
2019	31.71%	26.67%
2018	-18.90%	-11.41%
2017	30.18%	16.32%
2016	4.50%	-4.67%
2015	8.82%	-0.25%
2014	9.86%	9.73%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SMIM	17.93%	-1.45%	35.53%	13.11%	10.44%	5.64%
SPIX	14.12%	0.43%	27.12%	11.43%	5.77%	2.63%
Volatility						
SMIM	12.49%	16.96%	14.50%	17.63%	14.91%	16.09%
SPIX	11.49%	17.77%	12.48%	12.77%	11.95%	12.55%
Tracking Err.						
SMIM ²	4.86%	2.57%	4.90%	7.58%	7.23%	8.40%

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SMIM	07/12/2007	03/06/2009	1,969.87	813.73	-58.69%
SPIX	06/01/2007	03/09/2009	602.71	271.25	-54.99%

Dividend Yield & Turnover

	SMIM	SPIX
Div. Yield		
2021	1.77%	2.65%
2020	2.36%	3.19%
2019	2.49%	3.10%
2018	2.17%	3.20%
2017	2.20%	3.09%
2016	2.30%	3.42%
2015	2.24%	2.93%
Turnover		
2021	8.33%	1.84%
2020	19.86%	2.87%
2019	11.69%	4.59%
2018	9.71%	3.05%
2017	21.99%	8.45%
2016	11.33%	3.36%
2015	4.96%	3.54%

All data retrieved as of 10/29/2021

Index Characteristics

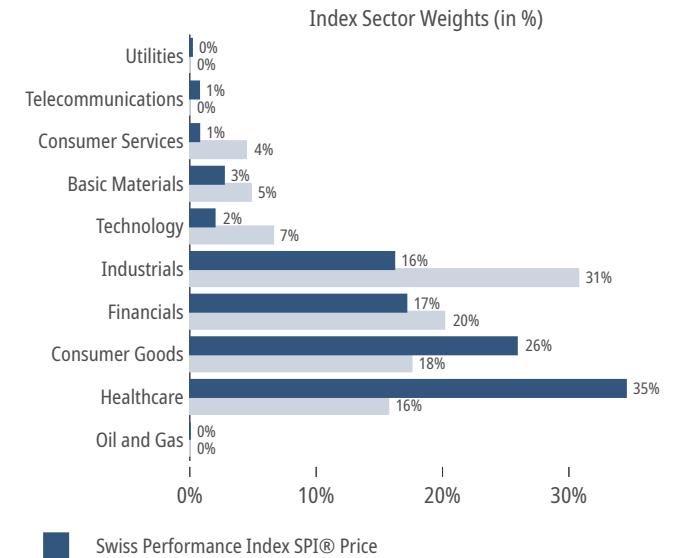
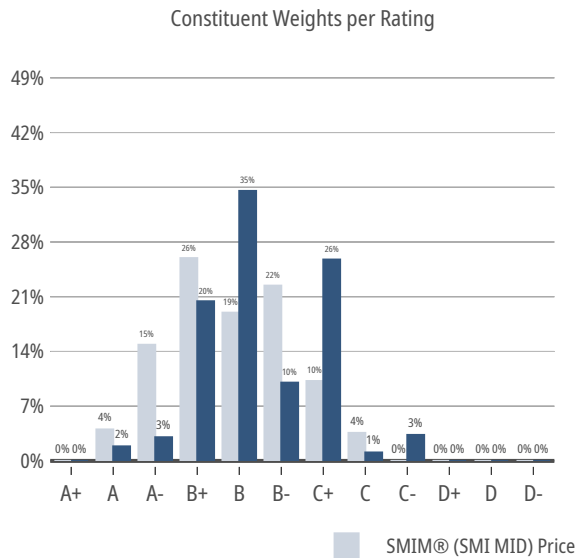
	SMIM	SPIX
Historical Data Since	11/15/2004	01/01/1996
Launch Date	11/15/2004	01/01/1996
ESG Rating	B (8.14)	B (7.54)
Calculation Interval	tick-by-tick	3 minutes
No of Components	30	220
Mcap (Mio CHF)³		
Index Mcap	217,336.49	1,733,896.22
Largest Mcap	21,470.25	340,108.30
Smallest Mcap	1,831.50	1.10
Average Mcap	7,494.36	7,881.35
Median Mcap	6,686.80	616.18

³ Market capitalization free-float adjusted

Top 10 SMIM® (SMI MID) Price Components

	Mcap (Mio CHF) ³	Weight
STRAUMANN N	21,470.25	9.88%
KUEHNE+NAGEL INT N	16,390.11	7.54%
JULIUS BAER N	14,640.63	6.74%
LINDT N	11,859.64	5.46%
VAT GROUP N	11,759.81	5.41%
LINDT PS	11,459.24	5.27%
SCHINDLER PS	9,698.75	4.46%
TEMENOS N	9,363.43	4.31%
ADECCO N	7,750.09	3.57%
SIG Combibloc Grp ...	7,655.29	3.52%
Total	122,047.24	56.16%

Index Exposure and Sustainability Characteristics



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SMIM					
Price	SMIM	CH0019399838	.SMIM	SMIM	Yes
Total Return	SMIMC	CH0019399820	.SMIMC	SMIMC	Yes
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SMIM® (SMI MID) 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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