SMIM® (SMI MID) Total Return

Index Description

The SMIM® (SMI MID) Total Return (SMIMC) 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 December 31, 1999. It covers roughly 12% 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

- YTD: 2022: -16.24%  
- 2021: 22.35%  
- 2020: 5.72%  
- 2019: 35.00%  
- 2018: -17.14%  
- 2017: 33.04%  
- 2016: 6.91%  
- 2015: 11.26%

Risk and Return Profile¹

- Return
  - YTD: SMIMC: -16.24%  
  - SXGE: -9.28%  
  - 3 Mths: SMIMC: -4.32%  
  - SXGE: -4.32%  
  - 1 Yr: SMIMC: -11.41%  
  - SXGE: -11.41%  
  - 3 Yrs: SMIMC: 7.54%  
  - SXGE: 7.54%  
  - 7 Yrs: SMIMC: 9.06%  
  - SXGE: 9.06%  
  - 15 Yrs: SMIMC: 4.94%  
  - SXGE: 4.94%

- Volatility
  - SMIMC: 13.72%  
  - SXGE: 11.55%  
  - 3 Mths: SMIMC: 11.80%  
  - SXGE: 11.80%  
  - 1 Yr: SMIMC: 15.58%  
  - SXGE: 15.58%  
  - 3 Yrs: SMIMC: 17.20%  
  - SXGE: 17.20%  
  - 7 Yrs: SMIMC: 15.14%  
  - SXGE: 15.14%  
  - 15 Yrs: SMIMC: 16.15%  
  - SXGE: 16.15%

- Tracking Err.
  - SMIMC: 8.41%  
  - SXGE: 11.00%

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

Maximum Drawdown

- 15 Years back
  - SMIMC: 07/12/2007  
  - SXGE: 06/01/2007  
  - Low Date: 03/06/2009  
  - High Value: 2,170.29  
  - Low Value: 914.87  
  - Drawdown: -57.85%

- SXGE: 03/09/2009  
  - Low Value: 3,621.61  
  - Drawdown: -53.25%

- All data retrieved as of 05/31/2022
**Index Characteristics**

<table>
<thead>
<tr>
<th></th>
<th>SMIMC</th>
<th>SXGE</th>
</tr>
</thead>
<tbody>
<tr>
<td>No of Components</td>
<td>30</td>
<td>221</td>
</tr>
<tr>
<td>Historical Data Since</td>
<td>01/03/1996</td>
<td>01/01/1996</td>
</tr>
<tr>
<td>Launch Date</td>
<td>11/15/2004</td>
<td>08/01/1987</td>
</tr>
<tr>
<td>ESG Rating</td>
<td>B (8.2)</td>
<td>B (7.52)</td>
</tr>
<tr>
<td>Calculation Interval</td>
<td>tick-by-tick</td>
<td>3 minutes</td>
</tr>
</tbody>
</table>

**Market capitalization free-float adjusted**

**Top 10 SMIM® (SMI MID) Total Return Components**

<table>
<thead>
<tr>
<th></th>
<th>Mcap (Mio CHF)</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
<tr>
<td>SONOVA N</td>
<td>17,888.25</td>
<td>9.15%</td>
</tr>
<tr>
<td>KUEHNE+NAGEL INT N</td>
<td>14,371.90</td>
<td>7.35%</td>
</tr>
<tr>
<td>STRAUMANN N</td>
<td>13,766.02</td>
<td>7.04%</td>
</tr>
<tr>
<td>JULIUS BAER N</td>
<td>10,895.30</td>
<td>5.57%</td>
</tr>
<tr>
<td>LINDT N</td>
<td>10,696.93</td>
<td>5.47%</td>
</tr>
<tr>
<td>LINDT PS</td>
<td>10,301.08</td>
<td>5.27%</td>
</tr>
<tr>
<td>SCHINDLER PS</td>
<td>8,006.96</td>
<td>4.10%</td>
</tr>
<tr>
<td>VAT GROUP N</td>
<td>7,644.41</td>
<td>3.91%</td>
</tr>
<tr>
<td>BARRY CALLEBAUT N</td>
<td>7,489.04</td>
<td>3.83%</td>
</tr>
<tr>
<td>BALOISE N</td>
<td>7,465.40</td>
<td>3.82%</td>
</tr>
<tr>
<td>Total</td>
<td>108,525.31</td>
<td>55.51%</td>
</tr>
</tbody>
</table>

**Sustainability Characteristics and Sector Exposure**

- Constituent Weights per Rating (in %)
- Index Sector Weights (in %)

**Index Information**

<table>
<thead>
<tr>
<th></th>
<th>Symbol</th>
<th>ISIN</th>
<th>Refinitiv RIC</th>
<th>Bloomberg Ticker</th>
<th>BMR Compliance</th>
</tr>
</thead>
<tbody>
<tr>
<td>SMIMC</td>
<td>Total Return</td>
<td>SMIMC</td>
<td>CH0019399820</td>
<td>.SMIMC</td>
<td>SMIMC</td>
</tr>
<tr>
<td>Price</td>
<td>SMIM</td>
<td>CH0019399838</td>
<td>.SMIM</td>
<td>SMIM</td>
<td>Yes</td>
</tr>
<tr>
<td>SXGE</td>
<td>Total Return</td>
<td>SXGE</td>
<td>CH0009987501</td>
<td>.SSHI</td>
<td>SPI</td>
</tr>
<tr>
<td>Price</td>
<td>SPIX</td>
<td>CH0000222353</td>
<td>.SPIX</td>
<td>SPIIND</td>
<td>Yes</td>
</tr>
</tbody>
</table>

**Index Methodology**

The SMIM® (SMI MID) 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.

**Licensing**

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our contact form.

For legal purposes, please consider the SIX Disclaimer.