

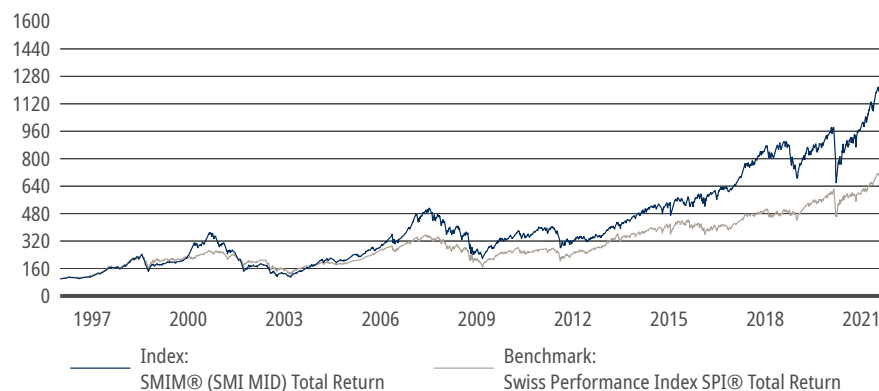


# SMIM® (SMI MID) Total Return

## 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 November 15, 2004. It covers roughly 13% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Total Return (SXGE) (SXGE) covers 99% of that market.

## Index Performance



## Annual Index Return

Year	SMIMC	SXGE
YTD	20.01%	17.15%
2020	5.72%	3.82%
2019	35.00%	30.59%
2018	-17.14%	-8.57%
2017	33.04%	19.92%
2016	6.91%	-1.41%
2015	11.26%	2.68%
2014	12.30%	13.00%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SMIMC	20.01%	-1.42%	38.05%	15.61%	12.89%	7.95%
SXGE	17.15%	0.51%	30.64%	14.75%	9.04%	5.71%
<b>Volatility</b>						
SMIMC	12.83%	16.99%	14.69%	17.72%	14.99%	16.17%
SXGE	11.99%	17.65%	12.77%	12.95%	12.15%	12.80%
<b>Tracking Err.</b>						
SMIMC <sup>2</sup>	4.69%	2.59%	4.81%	7.79%	7.32%	8.36%

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

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SMIMC	07/12/2007	03/06/2009	2,170.29	914.87	-57.85%
SXGE	06/01/2007	03/09/2009	7,746.54	3,621.61	-53.25%

## Dividend Yield & Turnover

	SMIMC	SXGE
<b>Div. Yield</b>		
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%
<b>Turnover</b>		
2021	9.90%	4.17%
2020	21.52%	5.72%
2019	14.11%	7.66%
2018	8.32%	6.19%
2017	23.46%	11.06%
2016	15.98%	6.36%
2015	7.04%	6.26%

All data retrieved as of 10/29/2021

## Index Characteristics

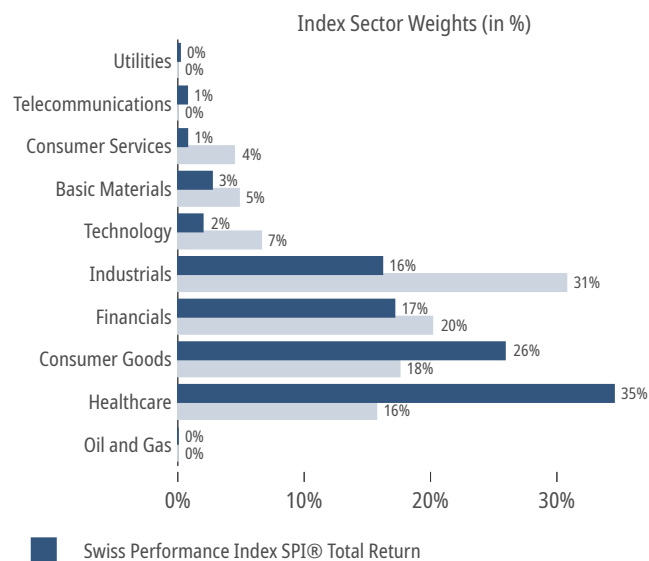
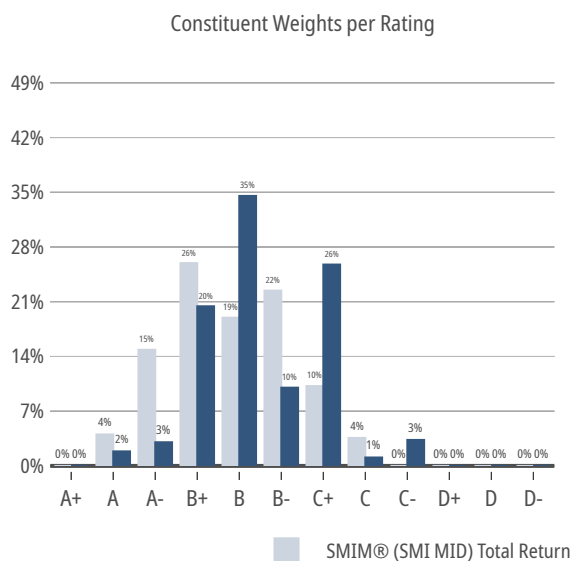
	SMIMC	SXGE
Historical Data Since	11/15/2004	08/01/1987
Launch Date	11/15/2004	08/01/1987
ESG Rating	B (8.14)	B (7.54)
Calculation Interval	tick-by-tick	3 minutes
No of Components	30	220
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	217,336.49	1,733,896.22
Largest Mcap	21,470.25	340,108.30
Smallest Mcap	1,831.50	1.10
Average Mcap	7,494.36	7,881.35
Median Mcap	6,686.80	616.18

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

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

	Mcap (Mio CHF) <sup>3</sup>	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
<b>SMIMC</b>					
Total Return	SMIMC	CH0019399820	.SMIMC	SMIMC	Yes
Price	SMIM	CH0019399838	.SMIM	SMIM	Yes
<b>SXGE</b>					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## 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

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SIX  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

Business Support  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

Technical Support  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)