

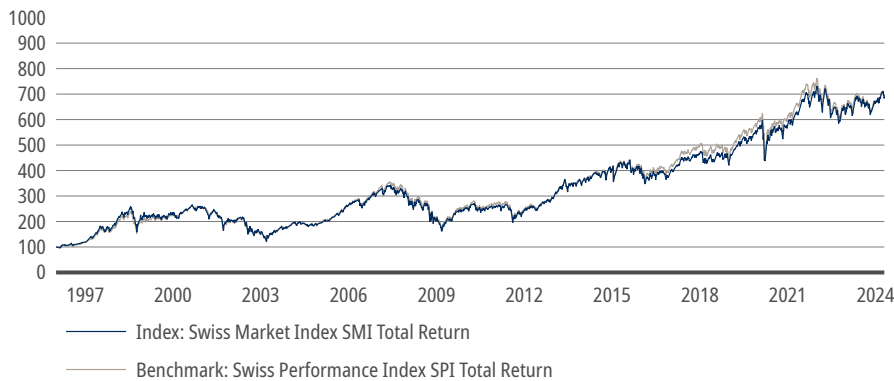


# Swiss Market Index SMI Total Return

## Index Description

The Swiss Market Index SMI TR (SMIC) measures the development of the Swiss Blue Chip equity market. The 20 largest and most liquid equity instruments traded at SIX are selected as components. The index composition is fixed to 20 shares which are weighted by their freefloat market capitalisation and a capping is applied at 18% for single components. On June 30, 1988, the index was standardised at 1500 points. As of today the index represents more than 77% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI TR (SXGE) covers 99% of that market.

## Index Performance



## Annual Index Return

Year	SMIC	SXGE
YTD	6.77%	5.98%
2023	7.09%	6.09%
2022	-14.29%	-16.48%
2021	23.74%	23.38%
2020	4.35%	3.82%
2019	30.16%	30.59%
2018	-7.04%	-8.57%
2017	17.90%	19.92%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SMIC	6.77%	7.55%	11.57%	4.87%	7.91%	9.45%
SXGE	5.98%	6.67%	8.94%	3.23%	7.12%	9.24%
<b>Volatility</b>						
SMIC	5.43%	5.43%	10.00%	12.64%	12.11%	11.93%
SXGE	6.09%	6.09%	10.03%	12.72%	12.07%	11.80%
<b>Tracking Err.</b>						
SMIC	0.68%	0.68%	0.89%	1.28%	1.53%	1.44%

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

## Dividend Yield & Turnover

	SMIC	SXGE
<b>Div.Yield</b>		
2024	1.91%	1.72%
2023	3.16%	3.05%
2022	2.86%	2.70%
2021	2.87%	2.65%
2020	3.51%	3.19%
2019	3.34%	3.10%
2018	3.46%	3.20%

## Turnover

2024	3.80%	2.10%
2023	10.81%	6.53%
2022	10.90%	5.36%
2021	8.78%	4.07%
2020	19.02%	5.41%
2019	11.91%	7.09%
2018	10.56%	4.72%

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SMIC	04/15/2010	08/10/2011	10,823.53	7,793.26	-28.00%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

## Index Characteristics

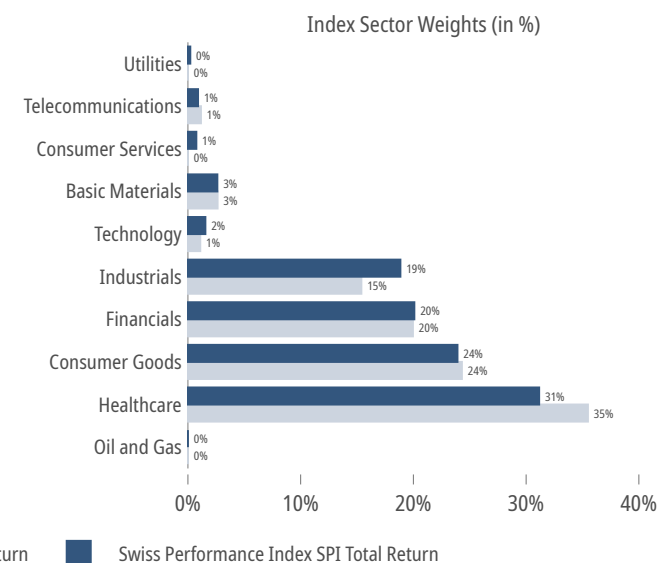
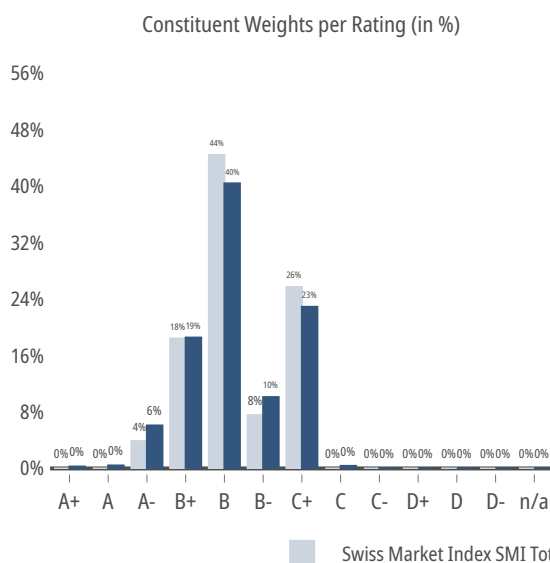
	SMIC	SXGE
No of Components	20	212
Historical Data Since	01/01/1996	01/01/1996
Launch Date	01/04/1993	08/01/1987
ESG Rating	B (7.67)	B (7.76)
Calculation Interval	tick-by-tick	3 minutes
<b>Mcap Mio CHF</b>		
Index Mcap	1,214,442.03	1,562,286.11
Largest Mcap	221,197.65	255,652.50
Smallest Mcap	12,853.40	0.44
Average Mcap	60,722.10	7,369.27
Median Mcap	38,787.80	604.90

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

## Top 10 Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
NESTLE N	221,197.65	18.21%
NOVARTIS N	179,084.91	14.75%
ROCHE GS	161,378.65	13.29%
UBS GROUP N	89,651.77	7.38%
RICHEMONT N	73,917.54	6.09%
ZURICH INSURANCE N	71,172.80	5.86%
ABB LTD N	67,721.06	5.58%
HOLCIM N	44,259.94	3.64%
SIKA N	43,104.74	3.55%
LONZA N	40,228.02	3.31%
Total	991,717.07	81.66%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SMIC</b>					
Total Return	SMIC	CH0000222130	.SMIC	SMIC	Yes
Price	SMI	CH0009980894	.SSMI	SMI	Yes
<b>SXGE</b>					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The Swiss Market Index SMI 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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