

SMI® Family – Factsheet

The SMI® Family: SMI®, SMIM® and SMI Expanded®

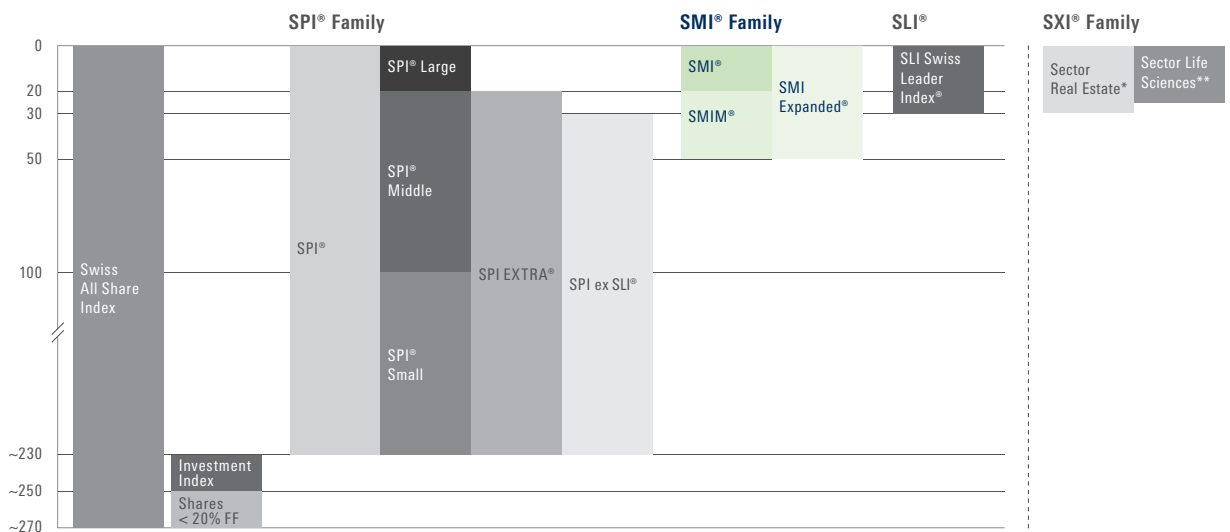
The SMI Family, which is the best-known index family of SIX Swiss Exchange, comprises the 50 largest and most liquid stocks in the Swiss equity market.

The blue-chip index SMI is the most significant equity index in Switzerland. It comprises 20 of the largest stocks from the SPI® universe. The SMIM comprises the next group of the 30 largest and most liquid mid-cap stocks. All SMI and SMIM stocks are consolidated in the SMI Expanded. The SMI Expanded covers more than 90% of the capitalisation of the Swiss equity market.

SMI® Family data

	SMI		SMIM		SMI Expanded	
	Price	Total Return (TR)	Price	Total Return (TR)	Price	Total Return (TR)
Symbol	SMI	SMIC	SMIM	SMIMC	SMIEXP	SMIEXC
Security no.	998089	22213	1939983	1939982	1939986	1939985
ISIN	CH0009980894	CH0000222130	CH0019399838	CH0019399820	CH0019399861	CH0019399853
Reuters RIC	.SSMI	.SMIC	.SMIM	.SMIMC	.SMIEXP	.SMIEXC
Bloomberg ticker	SMI	SMIC	SMIM	SMIMC	SMIEXP	SMIEXC

Index structure SIX Swiss Exchange



* Sector Real Estate: SXI Real Estate®, SXI Real Estate® Shares, SXI Real Estate® Funds, SXI Swiss Real Estate®, SXI Swiss Real Estate® Shares, SXI Swiss Real Estate® Funds

** Sector Life Sciences: SXI Life Sciences®, SXI Bio+Medtech®

Risk and return profile

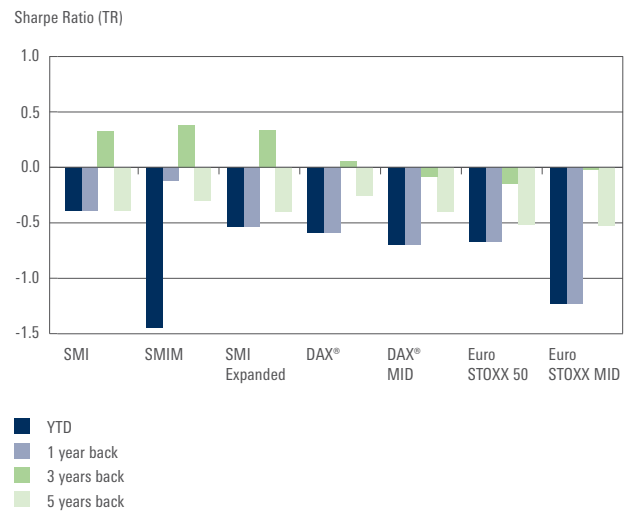
	Returns			Risk (Volatility)			Sharpe Ratio		
	SMI TR	SMIM TR	SMI Exp. TR	SMI TR	SMIM TR	SMI Exp. TR	SMI TR	SMIM TR	SMI Exp.
YTD	-4.63%	-19.87%	-6.45%	13.61%	15.41%	13.48%	-0.39	-1.45	-0.54
1 year back	-4.63%	-19.87%	-6.45%	13.61%	15.41%	13.48%	-0.39	-0.12	-0.54
3 years back	5.62%	7.14%	5.74%	14.66%	17.15%	14.57%	0.33	0.38	0.34
5 years back	-4.82%	-5.86%	-4.92%	15.13%	20.15%	15.26%	-0.40	-0.31	-0.40

	Dividend Yield			Tracking Error against benchmark*		
	SMI TR	SMIM TR	SMI Exp. TR	SMI TR	SMIM TR	SMI Exp. TR
YTD	3.40%	2.19%	3.26%	0.46%	0.78%	0.23%
1 year back	3.40%	2.19%	3.26%	0.46%	0.78%	0.23%
3 years back	3.19%	2.18%	3.08%	0.49%	0.67%	0.22%
5 years back	2.94%	1.95%	2.85%	0.52%	0.81%	0.22%

Risk and return over the last 5 years



Sharpe Ratio



International blue-chip index performance comparison (TR, CHF adjusted)



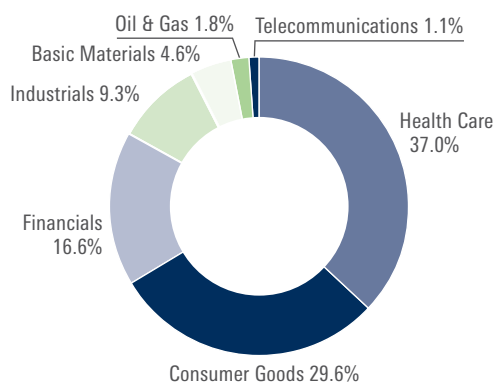
International mid-cap index performance comparison (TR, CHF adjusted)



* The benchmark for the SMI and SMI Expanded is the SPI; the benchmark for the SMIM is the SPI EXTRA
All data in the charts above are on a yearly basis as of 30.12.2011

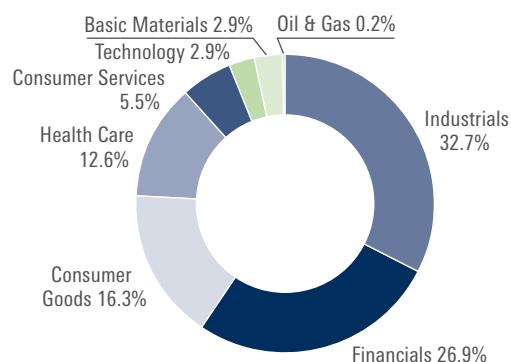
Sector weightings and basket composition as of 30.12.2011

SMI®



Health Care	37.01%
NOVARTIS N	19.38%
ROCHE GS	15.48%
SYNTHES N	1.63%
ACTELION N	0.53%
Consumer Goods	29.59%
NESTLE N	24.66%
RICHEMONT	3.43%
SWATCH GROUP I	1.50%
Financials	16.61%
UBS N	5.55%
ZURICH FINANCIAL N	4.33%
CS GROUP N	3.45%
SWISS RE N	2.23%
JULIUS BAER N	1.05%
Industrials	9.26%
ABB LTD N	5.66%
HOLCIM N	1.71%
SGS N	1.18%
ADECCO N	0.70%
Basic Materials	4.60%
SYNGENTA N	3.57%
GIVAUDAN N	1.04%
Oil & Gas	1.83%
TRANSOCEAN N	1.83%
Telecommunications	1.10%
SWISSCOM N	1.10%
Total	100.00%

SMIM®



Industrials	32.70%
GEBERIT N	8.88%
KUEHNE+NAGEL INT N	7.29%
SCHINDLER PS	6.55%
SIKA I	4.69%
SULZER N	2.91%
FISCHER N	1.52%
MEYER BURGER N	0.86%
Financials	26.91%
SWISS PRIME SITE N	4.72%
BALOISE N	3.97%
PSP N	3.41%
SWISS LIFE HOLDING AG N	2.92%
PARTNERS GROUP N	2.82%
GAM N	2.47%
VALIANT N	2.31%
HELVETIA HOLDING N	2.20%
PARGESA I	2.08%
Consumer Goods	16.31%
ARYZTA N	4.76%
LINDT N	4.29%
SWATCH GROUP N	4.13%
LINDT PS	3.14%
Health Care	12.63%
SONOVA N	5.93%
LONZA N	3.33%
STRAUMANN N	1.70%
NOBEL BIOCARE N	1.66%
Consumer Services	5.50%
GALENICA N	3.28%
DUFREY N	2.22%
Technology	2.88%
LOGITECH N	1.52%
TEMENOS N	1.36%
Basic Materials	2.87%
CLARIANT N	2.87%
Oil & Gas	0.20%
PETROPLUS N	0.20%
Total	100.00%

Quick facts

	SMI®	SMIM®	SMI Expanded®
Name	Swiss Market Index	SMI MID	SMI Expanded
Definition	20 most highly capitalised and liquid stocks of the SPI	30 most highly capitalised and liquid stocks of the SPI EXTRA mid-cap segment	All SMI and SMIM stocks
Method of calculation	Laspeyres free-float; capital-weighted	Laspeyres free-float; capital-weighted	Laspeyres free-float; capital-weighted
Baseline value	Total Return Index: 30.06.1988 = 1 500 Price Index: 30.06.1988 = 1 500	Total Return Index: 31.12.1999 = 1 000 Price Index: 31.12.1999 = 1 000	Total Return Index: 31.12.1999 = 1 000 Price Index: 31.12.1999 = 1 000
Historical data since	30.06.1988	03.01.1996	03.01.1996
Launch	30.06.1988	15.11.2004	15.11.2004
Publication	Every second	Every second	Every second
Stock universe	SPI	SPI EXTRA	All SMI and SMIM stocks
Criteria for addition	> Annual rankings based on turnover and capitalisation (each weighted 50%)	> Included in the SPI mid-cap segment > Annual rankings based on turnover and capitalisation (each weighted 50%)	All SMI and SMIM stocks
Index basket adjustment	Third Friday of September (after closing)	Third Friday in September (after closing)	Third Friday in September (after closing)
Adjustment of number of stocks (free float)	Third Friday of March and September (after closing)	Third Friday in March and September (after closing)	Third Friday in March and September (after closing)
Index-based products	Eurex futures, Eurex options, warrants, structured products, ETFs (currently available)	Eurex futures, Eurex options, warrants, structured products, ETFs (currently available)	Structured products (currently available)
No. of stocks	20	30	50
Full market capitalisation (as of 30.12.2011)	CHF 764.42 billion	CHF 106.7 billion	CHF 871.12 billion
Free float adjusted market capitalisation (as of 30.12.2011)	CHF 722.73 billion	CHF 81.19 billion	CHF 803.92 billion

Further information can be found on our website:
www.six-swiss-exchange.com/indices/overview_en.html
 and on:

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