

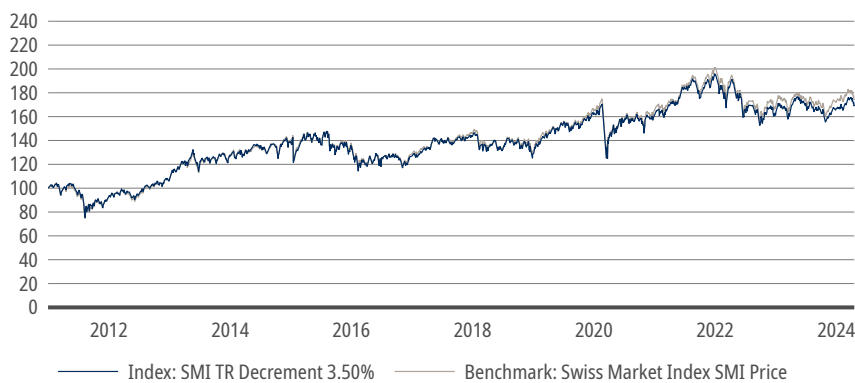
# SMI TR Decrement 3.50%

All data retrieved as of 03/28/2024

## Index Description

The SMI TR Decrement 3.50% replicates an investment in the SMI TR (Total Return) index less a constant Decrement in form of a fixed annualized Percentage Value or a fixed annualized Index Point Value. In this context, the Decrement is also often called 'synthetic' dividend. Decrement indices should therefore be compared to SMI PR (Price Return). The respective methodology approaches are described in more detail in the [Rulebook](#).

## Index Performance



## Annual Index Return

Year	SMID35	SMI
YTD	5.86%	5.32%
2023	3.41%	3.81%
2022	-17.24%	-16.67%
2021	19.49%	20.29%
2020	0.75%	0.82%
2019	25.67%	25.95%
2018	-10.23%	-10.15%
2017	13.86%	14.14%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Volatility</b>						
SMID35	5.46%	5.46%	10.00%	12.61%	12.07%	-
SMI	2.80%	2.80%	9.29%	12.41%	11.89%	11.72%
<b>Tracking Err.</b>						
SMID35	2.88%	2.88%	1.74%	1.69%	1.71%	-

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: Swiss Market Index SMI Price

## Index Characteristics

	SMID35
Base value	12875.66
Base date	12/30/2021
Historical Data Since	12/30/2010
BMR compliant	Yes
Calculation interval	1 second

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SMID35	02/19/2020	03/23/2020	11,290.61	8,250.12	-26.93%
SMI	02/19/2020	03/23/2020	11,263.01	8,160.79	-27.54%

## Index Information

	SMID35
ISIN	CH1151583049
Refinitiv	.SMID35
Bloomberg	-

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