

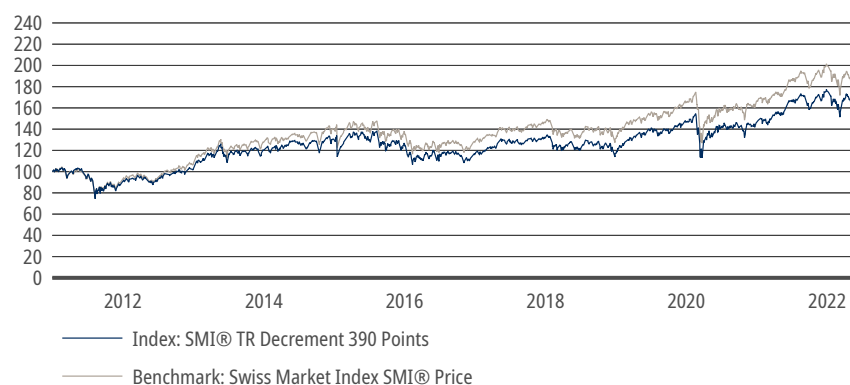
# SMI® TR Decrement 390 Points

All data retrieved as of 05/31/2022

## Index Description

The SMI® TR Decrement 390 Points (SMID390P) 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 and the Decrement indices are called synthetic Dividend Indices. 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	SMID390P	SMI
YTD	-8.60%	-9.82%
2021	19.70%	20.29%
2020	0.44%	0.82%
2019	25.11%	25.95%
2018	-10.92%	-10.15%
2017	13.03%	14.14%
2016	-7.77%	-6.78%
2015	-2.93%	-1.84%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Volatility</b>						
SMID390P	11.42%	12.28%	13.74%	12.64%	12.25%	-
SMI	9.38%	10.17%	13.70%	12.52%	12.08%	12.71%
<b>Tracking Err.</b>						
SMID390P	2.25%	2.12%	1.66%	1.69%	1.70%	-

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

## Index Characteristics

	SMID390P
Base value	12875.66
Base date	12/30/2021
Historical Data Since	12/30/2010
BMR compliant	Yes
Calculation interval	End of day

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SMID390P	02/19/2020	03/23/2020	11,304.65	8,256.05	-26.97%
SMI	02/19/2020	03/23/2020	11,263.01	8,160.79	-27.54%

## Index Information

	SMID390P
ISIN	CH1154162072
Refinitiv	-
Bloomberg	-

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