SMI® TR Decrement 4.00%

All data retrieved as of 02/29/2024

Index Description

The SMI® TR Decrement 4.00% 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	SMID40	SMI
YTD	2.01%	2.70%
2023	2.90%	3.81%
2022	-17.65%	-16.67%
2021	18.89%	20.29%
2020	0.25%	0.82%
2019	25.04%	25.95%
2018	-10.68%	-10.15%
2017	13.29%	14.14%

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Volatility						
SMID40	1.91%	2.90%	9.43%	12.91%	12.03%	-
SMI	2.02%	2.91%	9.02%	12.64%	11.86%	11.77%
Tracking Err.						
SMID40	0.11%	0.09%	1.81%	1.68%	1.73%	-

Index Characteristics

	SMID40
Base value	12875.66
Base date	12/30/2021
Historical Data Since	12/30/2010
BMR compliant	Yes
Calculation interval	1 second

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

Maximum Drawdown

Risk Profile¹

Maximum Dra	wdown					Index Information	
	High Date	Low Date	High Value	Low Value	Drawdown		SMID40
10 Years back						ISIN	CH1151583064
SMID40	02/19/2020	03/23/2020	11,396.21	8,323.45	-26.96%	Refinitiv	.SMID40
SMI	02/19/2020	03/23/2020	11,263.01	8,160.79	-27.54%	Bloomberg	-

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