



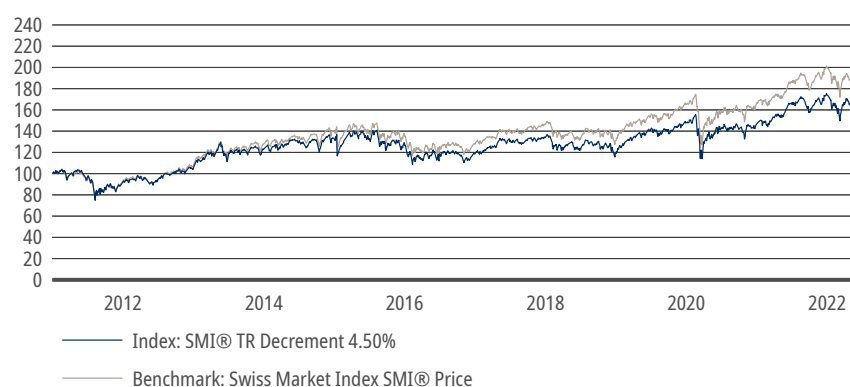
SMI® TR Decrement 4.50%

All data retrieved as of 05/31/2022

Index Description

The SMI® TR Decrement 4.50% (SMID45) 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	SMID45	SMI
YTD	-9.09%	-9.82%
2021	18.30%	20.29%
2020	-0.25%	0.82%
2019	24.41%	25.95%
2018	-11.13%	-10.15%
2017	12.73%	14.14%
2016	-7.65%	-6.78%
2015	-3.30%	-1.84%

Risk Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Volatility						
SMID45	11.42%	12.27%	13.73%	12.64%	12.23%	-
SMI	9.38%	10.17%	13.70%	12.52%	12.08%	12.71%
Tracking Err.						
SMID45	2.24%	2.11%	1.67%	1.70%	1.70%	-

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

Index Characteristics

	SMID45
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
10 Years back					
SMID45	02/19/2020	03/23/2020	11,502.80	8,397.42	-27.00%
SMI	02/19/2020	03/23/2020	11,263.01	8,160.79	-27.54%

Index Information

	SMID45
ISIN	CH1151583072
Refinitiv	-
Bloomberg	-

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