

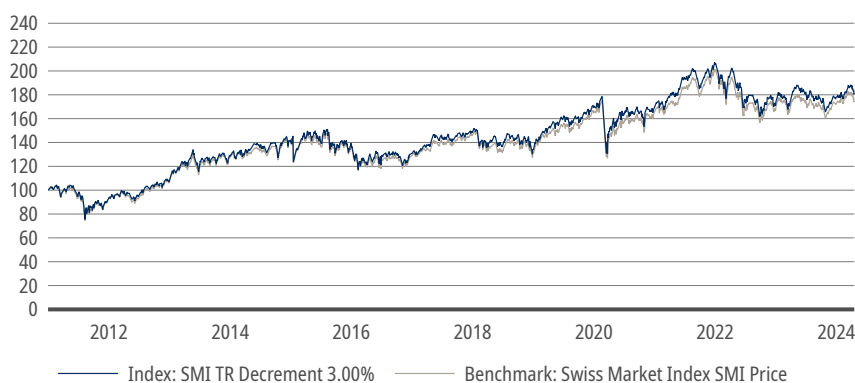
SMI TR Decrement 3.00%

All data retrieved as of 03/28/2024

Index Description

The SMI TR Decrement 3.00% 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	SMID30	SMI
YTD	5.99%	5.32%
2023	3.93%	3.81%
2022	-16.82%	-16.67%
2021	20.09%	20.29%
2020	1.26%	0.82%
2019	26.30%	25.95%
2018	-9.79%	-10.15%
2017	14.43%	14.14%

Risk Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Volatility						
SMID30	5.45%	5.45%	10.00%	12.62%	12.08%	-
SMI	2.80%	2.80%	9.29%	12.41%	11.89%	11.72%
Tracking Err.						
SMID30	2.87%	2.87%	1.73%	1.69%	1.71%	-

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

Index Characteristics

	SMID30
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
10 Years back					
SMID30	02/19/2020	03/23/2020	11,185.99	8,177.44	-26.90%
SMI	02/19/2020	03/23/2020	11,263.01	8,160.79	-27.54%

Index Information

	SMID30
ISIN	CH1151583056
Refinitiv	.SMID30
Bloomberg	-

Licensing

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

SIX
Pfingstweidstrasse 110
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com