

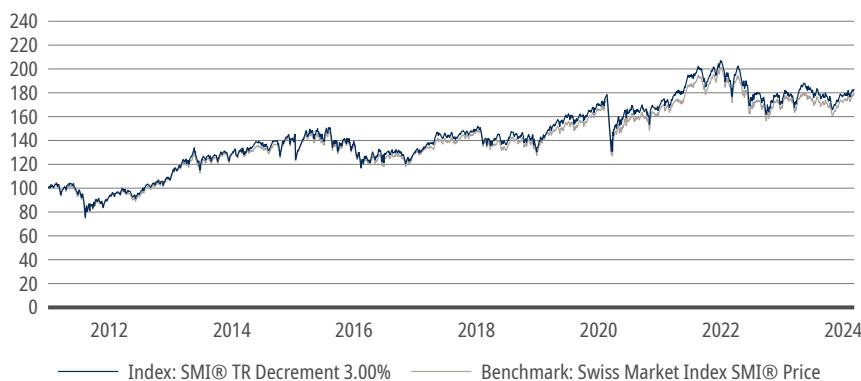
# SMI® TR Decrement 3.00%

All data retrieved as of 02/29/2024

## 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	2.18%	2.70%
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 Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Volatility</b>						
SMID30	1.94%	2.91%	9.43%	12.92%	12.04%	-
SMI	2.02%	2.91%	9.02%	12.64%	11.86%	11.77%
<b>Tracking Err.</b>						
SMID30	0.09%	0.07%	1.81%	1.68%	1.73%	-

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used 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
<b>10 Years back</b>					
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

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