

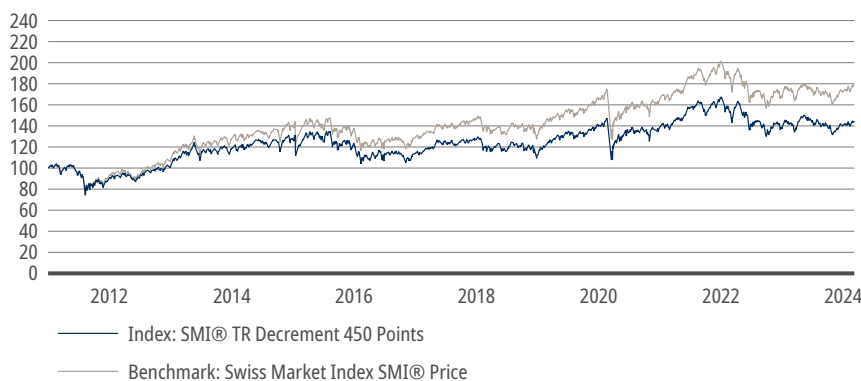
# SMI® TR Decrement 450 Points

All data retrieved as of 02/29/2024

## Index Description

The SMI® TR Decrement 450 Points 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	SMID450P	SMI
YTD	1.99%	2.70%
2023	2.79%	3.81%
2022	-17.62%	-16.67%
2021	19.10%	20.29%
2020	-0.11%	0.82%
2019	24.42%	25.95%
2018	-11.42%	-10.15%
2017	12.44%	14.14%

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

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Volatility</b>						
SMID450P	1.90%	2.90%	9.43%	12.91%	12.02%	-
SMI	2.02%	2.91%	9.02%	12.64%	11.86%	11.77%
<b>Tracking Err.</b>						
SMID450P	0.12%	0.09%	1.82%	1.68%	1.71%	-

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

## Index Characteristics

	SMID450P
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>					
SMID450P	02/19/2020	03/23/2020	11,416.38	8,333.19	-27.01%
SMI	02/19/2020	03/23/2020	11,263.01	8,160.79	-27.54%

## Index Information

	SMID450P
ISIN	CH1154162080
Refinitiv	.SMID450P
Bloomberg	-

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SIX  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

Business Support  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

Technical Support  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)