



## Questionnaire SIX Indices to be endorsed

Zurich, 22 March 2019

Dear customer,

As part of the process to ensure compliance of SIX indices with the European Benchmark Regulation (BMR), SIX has identified the following indices linked to financial products in the EU. To enable customers the continued use of these indices in the EU, SIX will include them in its BMR endorsement application.

We kindly ask you to review the below-listed indices and verify whether further SIX indices are used by your organization or if you intend to use them in the future in the EU (incl. UK).

For a timely reflection of potential additional SIX indices within the application process to the regulator, we appreciate your feedback with details on how you currently use (for which purpose / type of linked financial product) or intend to use the indices in the EU (incl. UK) **until April 19<sup>th</sup> 2019**.

List of all indices calculated by SIX

### Indices planned to be endorsed under BMR

- SMI (Swiss Market Index)
- SLI (Swiss Leader Index)
- SPI (Swiss Performance Index)
- SMIM (Swiss Market Index)
- SMI Dividend Points (Swiss Market Index)
- SBI (Swiss Bond Index) Foreign AAA-BBB 1-5
- SBI (Swiss Bond Index) Foreign AAA-BBB 5-10
- SARON (Swiss Average Rate Overnight)

#	Index name	Purpose / type of financial product linked to the index	EU country (incl. UK) in which the index is <u>currently</u> used	EU country (incl. UK) in which the index is <u>intended</u> to be used
1				
2				
3				
4				

If you have any questions, please do not hesitate to contact the Index helpdesk:

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