

## SIX Swiss Exchange Message

From Index Department  
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### Changes to the Index Rules for the SMI® and SPI® Index Families as well as the SLI Swiss Leader Index® effective as of 1 July 2011

Dear Sir or Madam

The Management Committee of SIX Swiss Exchange has, at the recommendation of the Index Commission, decided to revise the rules governing the SMI and SPI Index Families as well as those for the SLI Swiss Leader Index. The amendments take into account the changed market environment and ensure the acceptance and quality of the Swiss blue chip and benchmark indices.

Further details on the adjustments can be found in the following table:

Rules governing the SMI Index Family and SLI Swiss Leader Index		
Section 3.2	Determination of rankings	Links Index Rules: <a href="#">→ SMI Index Family</a> <a href="#">→ SLI Swiss Leader Index</a> (valid as of 1.7.2011)
Section 3.2.4 / 3.2.5	Additional criterion for the admission and the exclusion of companies whose securities have a primary listing on several exchanges and less than 50% of their total turnover is generated on SIX Swiss Exchange	
Section 3.3	Reallocations outside accepted review and acceptance period	
Rules governing the SPI Index Family		
Section 6.1	Securities universe	Link Index Rules: <a href="#">→ SPI Index Family</a> (valid as of 1.7.2011)
Section 6.3	Determination of rankings	
Section 6.4	Reallocation criteria	
Section 6.5	Extraordinary reallocation	
Section 6.6	SPI EXTRA®	
Section 6.7	SPI ex SLI®	

With this revision of the Index Rules it can be ensured that large-cap companies, whose shares have a primary listing on several exchanges and less than 50% of their total turnover is generated on SIX Swiss Exchange, have sufficient liquidity to qualify for acceptance into the blue chip indices SMI, SMI Mid and SLI Swiss Leader Index.

At the same time, the size allocation (Small, Mid, Large) for the sub-indices of the SPI Family will now be determined exclusively on the basis of market capitalization. This prevents large-cap companies, which otherwise do not fulfill the liquidity criteria for acceptance in the SMI, from being allocated to the Mid Cap Segment and hence included in the SPI EXTRA®.

The revised Index Rules will enter into force on 1 July 2011 and form the basis for any index adjustments made in connection with the ordinary index review in September 2011.

Our helpdesk is at your disposal to address any further questions you might have in this regard:

Tel. +41 (0)58 399 59 00 or e-mail [customersupport@stox.com](mailto:customersupport@stox.com).

Best regards

SIX Swiss Exchange Ltd



Werner Bürki  
Member of the Management Committee



Marc Berthoud  
Deputy Head of Data & Index Products Division

Information on events affecting the SIX Swiss Exchange indices (SMI®, SPI®, SLI®, SXI®, SBI®) can be received free of charge via our weekly **e-mail service** ([registration](#)).

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