

SMI INDICES®

Swiss Market Index (SMI®) Family

The SMI® Family: SMI®, SMIM® and SMI Expanded®

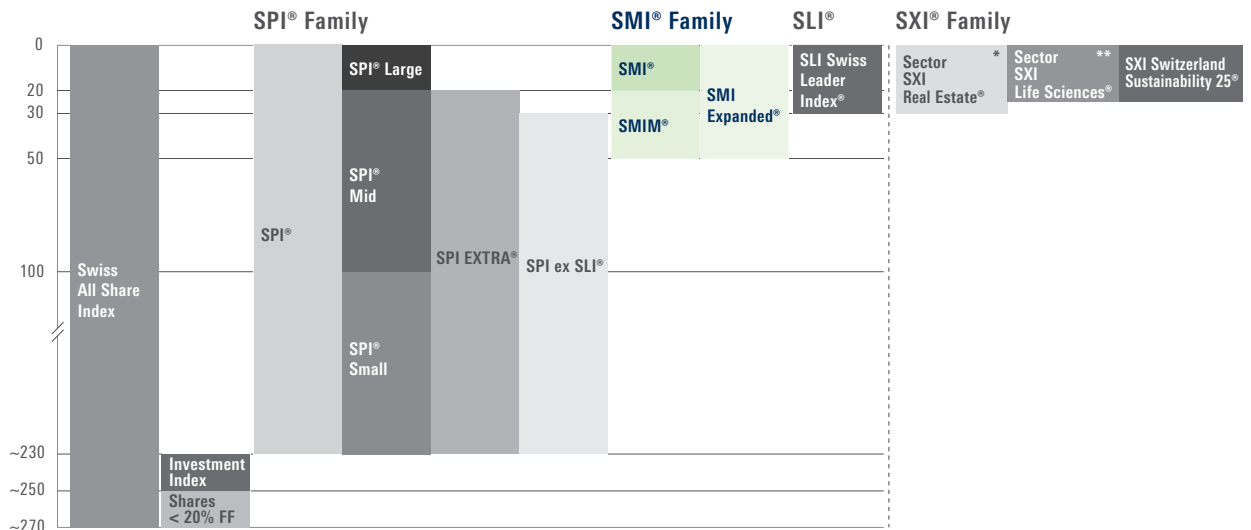
The SMI Family, which is the best-known index family of SIX Swiss Exchange, comprises the 50 largest and most liquid stocks in the Swiss equity market.

The blue-chip index SMI is the most significant equity index in Switzerland. It comprises 20 of the largest stocks from the SPI® universe. The SMIM comprises the next group of the 30 largest and most liquid mid-cap stocks. All SMI and SMIM stocks are consolidated in the SMI Expanded. The SMI Expanded covers more than 90% of the capitalisation of the Swiss equity market.

SMI® Family data

	SMI		SMIM		SMI Expanded	
	Price	Total Return (TR)	Price	Total Return (TR)	Price	Total Return (TR)
Symbol	SMI	SMIC	SMIM	SMIMC	SMIEXP	SMIEXC
Security no.	998089	22213	1939983	1939982	1939986	1939985
ISIN	CH0009980894	CH0000222130	CH0019399838	CH0019399820	CH0019399861	CH0019399853
Reuters RIC	.SSMI	.SMIC	.SMIM	.SMIMC	.SMIEXP	.SMIEXC
Bloomberg ticker	SMI	SMIC	SMIM	SMIMC	SMIEXP	SMIEXC

Index structure SIX Swiss Exchange



* Sector Real Estate: SXI Real Estate®, SXI Real Estate® Shares, SXI Real Estate® Funds, SXI Swiss Real Estate®, SXI Swiss Real Estate® Shares, SXI Swiss Real Estate® Funds
 ** Sector Life Sciences: SXI Life Sciences®, SXI-Bio+Medtech®

Risk and return profile

	Returns			Risk (Volatility)			Sharpe Ratio		
	SMI TR	SMIM TR	SMI Exp. TR	SMI TR	SMIM TR	SMI Exp. TR	SMI TR	SMIM TR	SMI Exp.
YTD	23.90%	31.36%	24.64%	10.28%	8.30%	9.90%	2.06	3.25	2.20
1 year back	23.90%	31.36%	24.64%	10.28%	8.30%	9.90%	2.06	3.25	2.20
3 years back	12.05%	6.36%	11.41%	11.20%	12.65%	11.11%	0.99	0.47	0.94
5 years back	11.69%	13.05%	11.81%	12.83%	14.45%	12.70%	0.82	0.83	0.84

	Dividend Yield			Tracking Error against benchmark*		
	SMI TR	SMIM TR	SMI Exp. TR	SMI TR	SMIM TR	SMI Exp. TR
YTD	3.05%	2.51%	3.00%	0.27%	0.27%	0.11%
1 year back	3.05%	2.51%	3.00%	0.27%	0.27%	0.11%
3 years back	3.35%	2.50%	3.26%	0.39%	0.58%	0.19%
5 years back	3.24%	2.37%	3.15%	0.43%	0.59%	0.20%

Risk and return over the last 5 years



Sharpe Ratio



International blue-chip index performance comparison (TR, CHF adjusted)



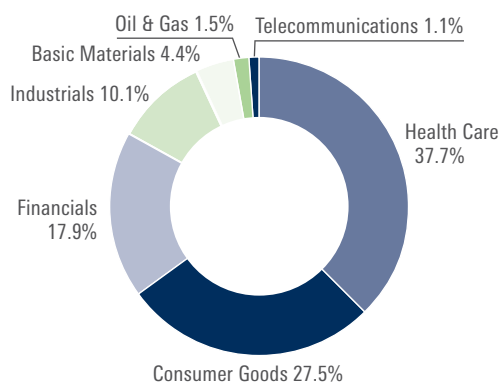
International mid-cap index performance comparison (TR, CHF adjusted)



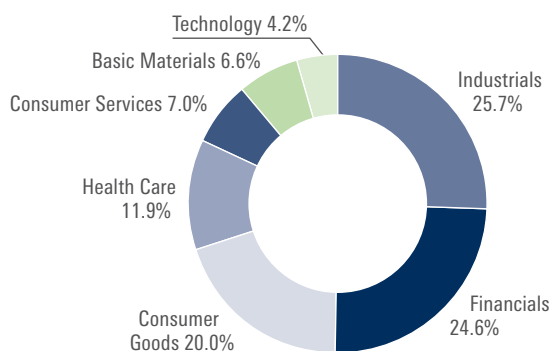
* The benchmark for the SMI and SMI Expanded is the SPI; the benchmark for the SMIM is the SPI EXTRA
All data in the charts above are on a yearly basis as of 30.12.2013

Sector weightings and basket composition as of 30.12.2013

SMI®



SMIM®



Health Care	37.66%
NOVARTIS N	19.29%
ROCHE GS	17.53%
ACTELION N	0.84%
Consumer Goods	27.54%
NESTLE N	21.08%
RICHEMONT	4.64%
SWATCH GROUP I	1.82%
Financials	17.85%
UBS N	6.09%
CS GROUP N	4.13%
ZURICH INSURANCE N	3.85%
SWISS RE N	2.82%
JULIUS BAER N	0.96%
Industrials	10.05%
ABB LTD N	5.44%
HOLCIM N	1.51%
SGS N	1.13%
GEBERIT N	1.02%
ADECCO N	0.95%
Basic Materials	4.37%
SYNGENTA N	3.31%
GIVAUDAN N	1.06%
Oil & Gas	1.47%
TRANSOCEAN N	1.47%
Telecommunications	1.06%
SWISSCOM N	1.06%
Total	100.00%

Industrials	25.70%
SIKA I	5.88%
KUEHNE+NAGEL INT N	5.66%
SCHINDLER PS	5.22%
SULZER N	2.92%
FISCHER N	2.11%
OC OERLIKON N	2.04%
DKSH N	1.87%
Financials	24.58%
BALOISE N	4.89%
SWISS LIFE HOLDING AG N	4.86%
PARTNERS GROUP N	3.83%
SWISS PRIME SITE N	3.60%
PSP N	2.62%
GAM N	2.44%
HELVETIA HOLDING N	2.33%
Consumer Goods	19.99%
ARYZTA N	5.41%
SWATCH GROUP N	4.63%
LINDT N	4.43%
LINDT PS	3.15%
BARRY CALLEBAUT N	2.36%
Health Care	11.90%
SONOVA N	5.40%
LONZA N	3.86%
NOBEL BIOCARE N	1.37%
STRAUMANN N	1.28%
Consumer services	6.99%
GALENICA N	3.75%
DUFREY N	3.24%
Basic Materials	6.60%
CLARIANT N	4.67%
EMS-CHEMIE N	1.94%
Technology	4.24%
LOGITECH N	1.58%
AMS	1.35%
TEMENOS N	1.31%
Total	100.00%

Quick facts

	SMI®	SMIM®	SMI Expanded®
Name	Swiss Market Index	SMI MID	SMI Expanded
Definition	20 most highly capitalised and liquid stocks of the SPI	30 most highly capitalised and liquid stocks of the SPI EXTRA mid-cap segment	All SMI and SMIM stocks
Method of calculation	Laspeyres free-float; capital-weighted	Laspeyres free-float; capital-weighted	Laspeyres free-float; capital-weighted
Baseline value	Total Return Index: 30.06.1988 = 1 500 Price Index: 30.06.1988 = 1 500	Total Return Index: 31.12.1999 = 1 000 Price Index: 31.12.1999 = 1 000	Total Return Index: 31.12.1999 = 1 000 Price Index: 31.12.1999 = 1 000
Historical data since	30.06.1988	03.01.1996	03.01.1996
Launch	30.06.1988	15.11.2004	15.11.2004
Publication	Every second	Every second	Every second
Stock universe	SPI	SPI EXTRA	All SMI and SMIM stocks
Criteria for addition	> Annual rankings based on turnover and capitalisation (each weighted 50%)	> Included in the SPI mid-cap segment > Annual rankings based on turnover and capitalisation (each weighted 50%)	All SMI and SMIM stocks
Index basket adjustment	Third Friday of September (after closing)	Third Friday in September (after closing)	Third Friday in September (after closing)
Adjustment of number of stocks (free float)	Third Friday in March, June, September and December (after closing)	Third Friday in March, June, September and December (after closing)	Third Friday in March, June, September and December (after closing)
Index-based products	Eurex futures, Eurex options, warrants, structured products, ETFs (currently available)	Eurex futures, Eurex options, warrants, structured products, ETFs (currently available)	Structured products (currently available)
No. of stocks	20	30	50
Full market capitalisation (as of 30.12.2013)	CHF 1040 billion	CHF 156 billion	CHF 1196 billion
Free float adjusted market capitalisation (as of 30.12.2013)	CHF 998 billion	CHF 117 billion	CHF 1115 billion

Please visit our website for further information: www.six-swiss-exchange.com/indices

Your contact:

All SIX Swiss Exchange indices are marketed and distributed by STOXX Ltd.
Should you have any questions please contact the STOXX helpdesk directly:
T +41 58 399 5900
F +41 58 499 5900
customersupport@stox.com

None of the information contained herein constitutes an offer to buy or sell a financial instrument that is traded on SIX Swiss Exchange Ltd. SIX Swiss Exchange Ltd is liable neither for the completeness and accuracy of the information given, nor for any loss incurred as a result of action taken on the basis of information provided in this or any other SIX Swiss Exchange Ltd publication. SIX Swiss Exchange Ltd expressly reserves the right to alter prices or product composition at any time. SIX Swiss Exchange Ltd is a joint-stock company under Swiss law. It operates a securities exchange which is licensed and supervised by the Financial Market Supervisory Authority FINMA.

® SIX, SIX Swiss Exchange, SPI, Swiss Performance Index (SPI), SPI EXTRA, SPI ex SLI, SPI Select Dividend 20 Index, SMI, SMI Swiss Market Index, Swiss Market Index (SMI), SMIM, SMI MID (SMIM), SMI Expanded, SXI, SXI Real Estate, SXI Swiss Real Estate, SXI Life Sciences, SXI Bio+Medtech, SXI Switzerland Sustainability 25 Index, SLI, SLI Swiss Leader Index, SBI, SBI Swiss Bond Index, SAR, SAR SWISS AVERAGE RATE, SARON, SCR, SCR SWISS CURRENT RATE, SCRON, SAION, SCION, VSMI, SWX Immobilienfonds Index, MQM, MQM Market Quality Metrics, QQM, QQM Quotes Quality Metrics, COSI, CONNEXOR, SMI Indices are trademarks that have been registered in Switzerland and/or abroad by SIX Group Ltd respectively SIX Swiss Exchange Ltd. Their use is subject to a licence.

All Swiss indices owned by SIX Swiss Exchange Ltd are subsumed under the brand "SMI Indices®" and marketed and distributed by STOXX Limited.

SIX Swiss Exchange Ltd
Selnaustrasse 30
P.O. Box
CH-8021 Zurich

T +41 58 399 5454
F +41 58 499 5455
info@six-swiss-exchange.com
www.six-swiss-exchange.com