



# SIX Index Offering

June 2020

# Overview of SIX index data packages with a selection of the most important indices

## Equity Basic

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- Blue-chip Indices
  - » SMI
  - » SMI Family
  - » SMI Expanded
  - SPI Family
    - » SPI
    - » SPI 20
    - » SPI ex SLI
  - Size Indices
    - » SPI Large, SPI Middle, SPI Small, SPI Middle & Large, SPI Small & Middle
  - Sector Indices
    - » SPI Industry (10)
    - » SPI Supersector (18)
  - Special Industry & Themes
    - » SXI Life Sciences
    - » SXI Bio+Medtech
    - » SXI Sustainability 25
  - All Share Indices
    - » Swiss All Share
  - Investment Companies
    - » Investment Index

## Real Estate

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- SXI Family
  - » SXI Real Estate Broad
  - » SXI Real Estate Funds Broad
  - » SXI Real Estate Shares Broad
  - » SXI Swiss Real Estate
  - » SXI Swiss Real Estate Funds
  - » SXI Swiss Real Estate Shares
  - » SXI Real Estate Selected Funds NAV Weighted (former Rued Blass Index)
  - » SXI Real Estate Selected Funds Equal Weighted (former Rued Blass Index)
  - » SXI Real Estate All Shares

## Strategy

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- SPI Multi Premia
  - » SPI Multi Premia
  - » SPI Value Premium
  - » SPI Size Premium
  - » SPI Momentum Premium
  - » SPI Residual Momentum Premium
  - » SPI Reversal Premium
  - » SPI Low Risk Premium
  - » SPI Quality Premium
- Leveraged Indices
  - » SMI Daily Leveraged /Short/Short Leverage
  - » SLI Daily Leveraged /Short/Short Leverage
  - » SBI Dom. Gov. Mid 3-7 Daily Lev./Short/Short Leverage
  - » SBI Dom. Gov. Mid 7-15 Daily Lev./Short/Short Leverage
- SPI Select Dividend
  - » SPI Select Dividend 20
- SMI Risk Control Indices
  - » SMI Risk Control 5% RV
  - » SMI Risk Control 10% RV
  - » SMI Risk Control 15% RV
  - » SMI Risk Control 20% RV
- Volatility Indices
  - » VSMI
- Dividend Point Indices
  - » SMI Dividend Points
  - » SMIM Dividend Points
  - » SLI Dividend Points

## Swiss Reference Rates

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- Money Market – Swiss Reference Rates
  - » SARON (Average Rate ON)
  - » SCRON (Current Rate ON)
  - » SAION (SARON Index)
  - » SCION (Current Index ON)
- Average Rates      Current Rates
  - » SARTN
  - » SARN
  - » SAR1W
  - » SAR2W
  - » SAR3W
  - » SAR1M
  - » SAR2M
  - » SAR3M
  - » SAR6M
  - » SAR9M
  - » SAR12M
- SARON Compound Rates
  - » SAR1MC (SARON 1 month Compound Rate)
  - » SAR3MC (SARON 3 months Compound Rate)
  - » SAR6MC (SARON 6 months Compound Rate)
  - » SAR1IMMC (SARON 1 IMM Compound Rate)
  - » SAR3IMMC (SARON 3 IMM Compound Rate)

## Bonds

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- Bond Indices
  - » SBI Total
  - » SBI Domestic
  - » SBI Domestic Swiss Gov.
  - » SBI Domestic Non-Gov.
  - » Swiss Pfandbrief
  - » SBI Foreign
  - » SBI Foreign Government
  - » SBI Foreign Corporate
  - » SBI Foreign Supranational
- Sector Indices
  - » SBI Government related
  - » SBI Securitised
  - » SBI Corporate Industrials
  - » SBI Corporate Financials
  - » SBI Corporate Utilities
- SBI Special Products
  - » SBI Dom Gov. Mid 1-3, 3-7, 7-15
  - » Foreign AAA-BBB Mid 1-5, 5-10
  - » Corporate Mid
  - » Dom. Swiss Pfandbrief Mid 1-5, 5-10
  - » Dom. Non-Gov. AAA-BBB 1-3, 3-7, 7-10, 10-15
- SBI Composite Rating
  - » Available for each bond considered in the Swiss Index Bond Universe

## Standalone

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- All Asset Classes
  - This index package includes any indices for which a separate license is needed

# Index Licensing Contacts



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