



SIX Crypto Currency Indices

Comprehensive Index Solutions to Measure Crypto Currencies

SIX is the world's leading regulated marketplace to trade crypto-based products and is strengthening and expanding the market territory by offering indices for this asset class.

The world of cryptocurrencies is in a constant state of transformation. Cryptocurrencies are attracting a lot of attention worldwide. The number of financial products and the investment volumes are constantly increasing. When it comes to maximizing passive investment strategies, the broad and diverse range of ETPs and structured products listed on the Swiss Stock Exchange offers a solution for various investor needs. As a pioneer of European ETP trading, the Swiss Stock Exchange is committed to continuous innovation and market improvement. To measure this segment, SIX calculates crypto indices and will further expand the offering for this asset class.

Methodology and Average Rates

SIX calculates average rates for the largest crypto assets or tokens. These have been introduced to reduce the volatility of trading prices and present a more stable price point. Average rates are calculated at least for each crypto asset or token that is a constituent of the CMI10 (see below), by using the volume weighted average price over a rolling one hour time window. Trading prices and volumes, which are used as input data for the average rates, are obtained from multiple crypto exchanges.

SIX Crypto Market Index 10 (CMI 10)

The objective of the CMI 10 Index is to reliably measure the performance of the largest and most liquid crypto assets and tokens and provide an investable benchmark for this

asset class. The CMI 10 is reviewed on a quarterly basis and up to 10 crypto assets or tokens are selected based on some minimum requirements regarding market capitalization and liquidity. The price source of the constituents of the CMI 10 are the above mentioned average rates. The CMI 10 Index is market capitalization weighted.

The CMI 10 Index was standardized at 1000 points on 30 December 2016, and has been calculated on an ongoing basis since 09 January 2018.

SDX Crypto Indices

The objective of the SDX Crypto Indices is to measure the performance of currently two large and widely known crypto assets, namely Bitcoin ("BTC") and Ether ("ETH"). To reduce the volatility of trading prices and present a more stable price point, the SDX BTC and SDX ETH indices calculate the volume weighted median price over a one hour time window. Trading prices and volumes, which are used as input data for the indices, are obtained from multiple crypto exchanges.

In addition to SDX BTC and SDX ETH, which use a single crypto asset as input data, a combined index is also available. The combined index (the "SDX Bi-Cap Index") is a market cap weighted index, which uses SDX BTC and SDX ETH as input prices. The SDX Bi-Cap Index was standardized at 1000 points on 2 August 2019 and has been calculated on an ongoing basis since 13 September 2021.

Advantages at a Glance

- SIX stands for high-quality and reliable index solutions
- Trusted index brands and same technical infrastructure as for the Swiss Market Index family
- Cost-effective and competitive index solutions with fast time to market
- Experience in calculating crypto currency indices and established connections to crypto exchanges
- The Swiss Stock Exchange is already the world's leading regulated marketplace to trade crypto-based products
- Publication and visibility via market data feed of SIX, via Index Data Center and via common data vendors
- Rules-based calculation with a transparent methodology
- Compliant with international benchmark standards

Calculation and Publication

The SIX Crypto Currency Indices are calculated and published in real-time every minute between 6am and 9.55pm (CET). For the SDX Crypto Indices the weighted median price is used whilst for the CMI 10 Index the weighted average prices of the underlying crypto assets are used. Index data can be obtained on the SIX website and via data vendors.

Licensing

The use of SIX Crypto Currency Indices in the portfolio management process and as underlying for financial products as well as the access to restricted index data are governed by a licensing agreement.

Governance and Regulation

SIX is committed to the IOSCO Principles for Financial Benchmarks and the EU Benchmark Regulation. This ensures the international use of the SIX benchmarks for customers and financial service providers. A current list of all endorsed indices can be found on the [SIX website](#).

Available Indices

ISIN	Symbol	Name	History since	Launch date
CH0395449405	CMI10	SIX Crypto Market Index 10 (USD)	30.12.2016	09.01.2018
CH1129538208	SDXBIC	SDX Bi-Cap Index (USD)	02.08.2019	13.09.2021
CH1129538182	SDXBTC	SDX BTC Index (USD)	02.08.2019	13.09.2021
CH1129538190	SDXETH	SDX ETH Index (USD)	02.08.2019	13.09.2021

Single Currency Average Rates

ISIN	Symbol	Name	History since	Launch date
CH0395449421	ARBTC	SIX Average Rate BitCoin Index (USD)	30.12.2016	09.01.2018
CH0395449447	ARETH	SIX Average Rate Ether Index (USD)	16.06.2017	09.01.2018
CH0422948577	ARETC	SIX Average Rate Ether Classic Index (USD)	18.06.2018	09.01.2018
CH0395449462	ARLTC	SIX Average Rate Litecoin Index (USD)	30.12.2016	09.01.2018
CH0395449520	ARXRP	SIX Average Rate Ripple Index (USD)	26.06.2018	26.06.2018
CH0454449502	AREOS	SIX Average Rate EOS Index (USD)	21.12.2018	21.12.2018
CH0454449494	ARABCH	SIX Average Rate Bitcoin Cash ABC Index (USD)	16.11.2018	27.12.2018
CH0484582249	ARXLM	SIX Average Rate Stellar Index (USD)	21.06.2019	21.06.2019
CH0530235321	ARXTZ	SIX Average Rate Tezos Index (USD)	19.03.2020	19.03.2020
CH0530235339	ARLINK	SIX Average Rate Chainlink Index (USD)	23.03.2020	23.03.2020
CH0589030698	ARDOT	SIX Average Rate Polkadot Index (USD)	21.12.2020	21.12.2020
CH1104984401	ARADA	SIX Average Rate Cardano Index (USD)	22.03.2021	22.03.2021
CH1104984393	ARUNI	SIX Average Rate Uniswap Index (USD)	22.03.2021	22.03.2021
CH1121152743	ARDOGE	SIX Average Rate Dogecoin Index (USD)	21.06.2021	21.06.2021
CH1136202251	ARSOL	SIX Average Rate Solana Index (USD)	20.09.2021	20.09.2021
CH1152861238	ARAVAL	SIX Average Rate Avalanche Index (USD)	20.12.2021	20.12.2021
CH1152861220	ARSHIB	SIX Average Rate Shiba Inu Index (USD)	20.12.2021	20.12.2021
CH1174008230	ARLUNA	SIX Average Rate Terra Index (USD)	21.03.2022	21.03.2022

Please visit our website for further information: www.six-group.com.

SIX
Pfingstweidstrasse 110
P. O. Box
CH-8021 Zurich
www.six-group.com/indices

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com

None of the information contained herein constitutes an offer or a recommendation to buy or sell or take any other action regarding financial instruments. SIX Group Ltd or its direct and indirect subsidiaries (hereafter: SIX) are liable neither for the completeness, accuracy, currentness and continuous availability 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 publication. SIX expressly reserves the right to alter prices or composition of products or services at any time. © SIX Group Ltd, 2022. All rights reserved.