



SIX Equity indices: effects of the new SIX Equity taxonomy

Overview

Following the communication¹ issued on July 15, 2024, concerning the introduction of new Equity taxonomy and Bond taxonomy for SIX Swiss indices, SIX communicates today the details about the taxonomy definitions and how the new taxonomies will affect SIX' index offering.

SIX provides the following documents, available on https://indexdata.six-group.com/index_messages.html:

- New SIX Equity taxonomy: categories and definitions
- New SIX Bond taxonomy: categories and definitions
- SIX Equity indices: effects of the new SIX Equity taxonomy
- SIX Bond indices: effects of the new SIX Bond taxonomy
- Detailed Appendices
- New Index Taxonomy Sample Files

The changes are planned to enter into effect between October and November 2024: the exact dates for each event are disclosed in the respective documents.

SIX Equity indices

The existing SPI Sector indices will be transitioned to a new family of indices that will reflect the new taxonomy: Appendix E.3: Current Swiss Equity indices to be transitioned and Appendix E.4: New Swiss Equity indices to be launched provide the respective details.

The index reports will undergo minor adjustments: the header "ICB" will change to "SIX_Classification". The category codes will retain the current 4-digit format.

The following index reports are affected by the header name changes:

- All equity open and close reports
- Forecast index equities report
- Provisional list for ordinary index adjustments report
- Definitive list for ordinary index adjustments report

Please refer to the New Index Taxonomy Sample files available on https://indexdata.six-group.com/index_messages.html for full details.

The current SPI sector indices will be calculated until 31 December 2024 and the new SPI sector indices will be launched on 21 October 2024. The 2-month overlap aims to facilitate the transition from the old to the new indices.

The methodology of the existing SXI Life Sciences index and SXI Bio+Medtech index, which rely on the ICB taxonomy, will also be modified and be effective at the latest with the next review in September 2025. SIX will inform the market about the details in due time.

¹ https://indexdata.six-group.com/download/online/index-messages/2024_07_15_New_SIX_Swiss_Index_Taxonomy.pdf



Appendix E.3: Current Swiss Equity indices to be transitioned

Please refer to file **Detailed Appendices.xlsx** available on https://indexdata.six-group.com/index_messages.html for full details.

Index name
SPI® ICB Industry 0001 "Oil & Gas"
SPI® ICB Industry 1000 "Basic Materials"
SPI® ICB Industry 2000 "Industrials"
SPI® ICB Industry 3000 "Consumer Goods"
SPI® ICB Industry 4000 "Health Care"
SPI® ICB Industry 5000 "Consumer Services"
SPI® ICB Industry 6000 "Telecommunications"
SPI® ICB Industry 7000 "Utilities"
SPI® ICB Industry 8000 "Financials"
SPI® ICB Industry 9000 "Technology"
SPI® ICB Supersector 0500 "Oil & Gas"
SPI® ICB Supersector 1300 "Chemicals"
SPI® ICB Supersector 1700 "Basic Resources"
SPI® ICB Supersector 2300 "Construction & Materials"
SPI® ICB Supersector 2700 "Industrial Goods & Services"
SPI® ICB Supersector 3300 "Automobiles & Parts"
SPI® ICB Supersector 3500 "Food & Beverage"
SPI® ICB Supersector 3700 "Personal & Household Goods"
SPI® ICB Supersector 4500 "Health Care"
SPI® ICB Supersector 5300 "Retail"
SPI® ICB Supersector 5500 "Media"
SPI® ICB Supersector 5700 "Travel & Leisure"
SPI® ICB Supersector 6500 "Telecommunications"
SPI® ICB Supersector 7500 "Utilities"
SPI® ICB Supersector 8300 "Banks"
SPI® ICB Supersector 8500 "Insurance"
SPI® ICB Supersector 8700 "Financial Services"
SPI® ICB Supersector 9500 "Technology"



Appendix E.4: New Swiss Equity indices to be launched

Please refer to file **Detailed Appendices.xlsx** available on https://indexdata.six-group.com/index_messages.html for full details.

Index name
SPI Energy (L1)
SPI Energy (L2)
SPI Materials (L1)
SPI Industrials (L1)
SPI Materials (L2)
SPI Producer and manufacturer goods (L2)
SPI Non-retail services (L2)
SPI Transportation (L2)
SPI Retail discretionary (L1)
SPI Automotive (L2)
SPI Food, beverage and tobacco (L2)
SPI Retail goods (L2)
SPI Non-essential retail goods distributors and retailers (L2)
SPI Health Care (L1)
SPI Equipment and services for health care (L2)
SPI Pharma and biotech (L2)
SPI Retail staples (L1)
SPI Essential retail goods distributors and retailers (L2)
SPI Home and personal care products (L2)
SPI Media and entertainment (L2)
SPI Retail services (L2)
SPI Communications, media and entertainment (L1)
SPI Telecommunications (L2)
SPI Utilities (L1)
SPI Utilities (L2)
SPI Financials (L1)
SPI Banks (L2)
SPI Insurance (L2)
SPI Financial services (L2)
SPI Technology for information and communication (L1)
SPI Hardware (L2)
SPI Semiconductors and equipment (L2)
SPI Software (L2)
SPI Real Estate (L1)
SPI REITs (L2)
SPI Property development and management (L2)
SPI ex Financials (L1)
SPI ex Banks (L2)
SPI ex Financial services & Banks (L2)

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

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Links to the SIX Indices

www.six-group.com | [Swiss Indices](#) | [Rules](#)