SIX Swiss Index Offering

2022
Discover SIX Indices - Benchmark Solutions for the Swiss Market

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<td>Size</td>
<td>Rating: AAA-BBB</td>
<td>SBI Swiss Shares &amp; Funds</td>
<td>SBI ESG</td>
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<td>Foreign</td>
<td>SNI Real Estate Broad</td>
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<td>Single/Multi Factor</td>
<td>Special Maturity</td>
<td>NAV weighted</td>
<td>SPI ESG Weighted</td>
<td>Available Cryptos:</td>
<td>Current/Average Rates/Indices</td>
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<tr>
<td>Select Dividend</td>
<td>Buckets</td>
<td>NAV weighted capped</td>
<td>SPI ESG Select</td>
<td>Bitcoin, Ether, Ripple, Bitcoin Cash ABC, Dogecoin, Chainlink, Polkadot, Cardano, Uniswap, Solana, Shiba Inu, Avalanche, Stellar, Litecoin, Ether Classic, EOS, Tezos, Terra</td>
<td>Compound Rates IMM: 1,3 months</td>
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Index Data Packages

**Equity Basic**

- Blue-chip Indices
  - SMI
  - SLI
- SMI Family
  - SMI
  - 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

**Bonds**

- Bond Indices
  - SBI Total
  - SBI Domestic
  - SBI Domestic Swiss Gov.
  - SBI Domestic Non-Gov.
  - SBI Corporate
  - SBI Corporate Finan
  - 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 in the Swiss Index Bond Universe

**Real Estate**

- Real Estate Indices
  - 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**

- 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
  - SMI 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

**ESG (2 Packages)**

- SBI ESG Indices (Equity ESG)
  - SBI ESG
  - SBI ESG Weighted
  - SBI ESG Select
  - SBI ESG Multi Premia
  - SBI ESG Value Premium
  - SBI ESG Size Premium
  - SBI ESG Momentum Premium
  - SBI ESG Residual Momentum Premium
  - SBI ESG Reversal Premium
  - SBI ESG Low Risk Premium
  - SBI ESG Quality Premium
  - SBI ESG Indices (Bond ESG)
  - SBI ESG Total
  - SBI ESG Domestic AAA-BBB
  - SBI ESG Foreign AAA-BBB
  - SBI ESG Corporate
  - SBI ESG AAA-BBB 1-5
  - SBI ESG Domestic AAA-BBB 1-5
  - SBI ESG Foreign AAA-BBB 1-5
  - SBI ESG AAA-BBB 1-10
  - SBI ESG Domestic AAA-BBB 1-10
  - SBI ESG Foreign AAA-BBB 1-10
  - SBI ESG Corporate 1-10
  - SBI ESG Screened AAA-BBB

**Swiss Reference Rates**

- Money Market – Swiss Reference Rates
  - SARON (Average Rate ON)
  - SAION (SARON Index)
  - SCRON (Current Rate ON)
  - SCRON (Current Index ON)
  - Average Rates
  - Current Rates
  - SARTN
  - SARSN
  - SCRTN
  - SCRN
  - SCRN1W
  - SCHR1W
  - SCRE2W
  - SCHR2W
  - SCRE3W
  - SCHR3W
  - SCHR1M
  - SCHR2M
  - SCHR3M
  - SCHR6M
  - SCHR9M
  - SCHR12M
- SARON Compound Rates
  - SARBON 1 week Compound Rate
  - SARBON 1,2,3,6,9,12 months Compound Rate
  - SARBON 1,3 IMM Compound Rate
- SARBON Compound Indices
  - SARBON 1 week Compound Index
  - SARBON 1,2,3,6,9,12 months Compound Index

**Crypto**

- SIX Crypto Indices
  - Crypto Market Index 10
  - Average Rates
  - Bitcoin
  - Ether
  - Chainlink
  - Ripple
  - Stellar
  - Uniswap
  - Litecoin
  - Solana
  - EOS
  - Polkadot
  - SDX Crypto Indices
  - SDX Bi-Cap Index

**Sensitivity: C1 Public**

*The ESG data packages Equity ESG and Bond ESG must be licensed separately.*
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