SIX Index Offering

January 2022
## Discover SIX Indices - Benchmark Solutions for the Swiss Market

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| **Benchmark**  |              |                     |             |                |                       |
| SPI            | SBI          | SPI ESG             | SBI ESG     | SBI ESG        |                       |
| SPI Extra      | Rating: AAA-BBB | SBI Real Estate Broad | SBI Real Estate All Shares | SBI ESG Weighted SPI ESG Select SBI ESG Multi Premia |
| SPI Sectors    | Foreign      | SBI Swiss Shares & Funds | SBI Swiss Shares & Funds | SBI Swiss Shares & Funds |
| Size           | Domestic     |                       |             |                |                       |

| **Advanced**   |              |                     |             |                |                       |
| Single/Multi Factor | Special Maturity Buckets | NAV weighted | Available Crypto Currencies: | Current/Average Rates/Indices |
| Select Dividend | Volatility    | NAV weighted capped | Bitcoin, Ether, Ripple, Bitcoin Cash | Compound Rates IMM: 1,3 months |
| Special Industry | Risk Control | SBI ESG Screened AAA-BBB | ABC, Dogecoin, Chainlink, Polkadot, Cardano, Uniswap, Solana, Shiba Inu, Avalanche, Stellar, Litecoin, Ether Classic, EOS, Tezos, Terra |
| Leverage & Short | Special Industry | | | |

**Sensitivity: C1 Public**
# Index Data Packages

## Blue-chip Indices
- SMI
- SLI

## SMI Family
- SMI
- SMI Expanded
- SMIM

## SPI Family
- SPI
- SPI 20
- SPI ex SLI
- UBS 100
- SPI Extra

## 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

## Bond Indices
- SBI Total
- SBI Domestic
- SBI Domestic Swiss Gov.
- SBI Domestic Non-Gov.
- SBI Domestic Swiss Pfandbrief
- 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 Government related
- SBI Securised
- SBI Corporate Financials
- SBI Corporate Utilities
- SBI Special Products

## Sector Indices
- Available for each bond in the Swiss Index Bond Universe

## SBI Composite Rating
-鑴yte for each bond in the Swiss Index Bond Universe

## Crypto
- Crypto Market Index 10
  - Average Rates
  - Bitcoin
  - Ether
  - Chainlink
  - Ripple
  - Stellar
  - Uniswap
  - LiteCoin
  - Solana
  - EOS
  - Polkadot

## SIX Crypto Indices
- SDX Bi-Cap Index

## Real Estate
- SXI Real Estate Broad
- SXI Real Estate Funds Broad
- SXI Real Estate Shares Broad
- SXI Swiss Real Estate
- SXI Swiss Real Estate Funds
- S XI Swiss Real Estate Shares
- S XI Real Estate Selected Funds NAV Weighted (former Rued Blass Index)
- S XI Real Estate Selected Funds Equal Weighted (former Rued Blass Index)
- S XI Real Estate All Shares

## Real Estate Indices

## Strategy

## ESG (2 Packages)

## ESG (2 Packages)
- SPI ESG
- SPI ESG Weighted
- SPI ESG Select
- SPI ESG Multi Premia
- SPI ESG Value Premium
- SPI ESG Low Risk
- SPI ESG Low Risk Premium
- SPI ESG Quality

## Money Market – Swiss Reference Rates
- SARB
- SARS
- SARB
- SARB
- SARB
- SARB
- SARB
- SARB
- SARB
- SARB
- SARB
- SARB
- SARB

## SARON Compound Rates
- SARB 1 week Compound Rate
- SARB 1, 2, 3, 6, 12 months

## SARON Compound Indices
- SARB 1, 3 IMM Compound Rate

## 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

*The ESG data packages Equity ESG and Bond ESG must be licensed separately*
Index Licensing, Sales Support and Data
T +41 58 399 2600
indexdata@six-group.com

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