SIX Index Offering

September 2021
# Discover SIX Indices - Benchmark Solutions for the Swiss Market

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| **Benchmark** |              |                     |             |               |                       |
| SPI Extra      |              |                     |             |               |                       |
| SPI Sectors    | Rating: AAA-BBB |                     |             |               |                       |
| Size           | Foreign Domestic | SBI Real Estate Broad |             |               |                       |
|                | SBI Sectors     | SBI Real Estate All Shares |             |               |                       |

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<th><strong>Advanced</strong></th>
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<td>SPI ESG Select</td>
<td>Chainlink(USD), Ripple, Stellar(USD), Uniswap, BitcoinCash SV, Litecoin, Chainlink(USD), Ether, Ether Classic, EOS, Polkadot, Dogecoin, BitCoin, BitCoin Cash, Cardano, BitcoinCash ABC</td>
<td>Compound Rates IMM: 1,3 months</td>
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SIX CMI 10, SDX Bi-Cap Index, SARI, SARI Compound Rates & Indices: 1week 1,2,3,6,9,12 months

SIX CMI 10, SDX Bi-Cap Index, SARI, SARI Compound Rates & Indices: 1week 1,2,3,6,9,12 months

Available Crypto Currencies: Chainlink(USD), Ripple, Stellar(USD), Uniswap, BitcoinCash SV, Litecoin, Chainlink(USD), Ether, Ether Classic, EOS, Polkadot, Dogecoin, BitCoin, BitCoin Cash, Cardano, BitcoinCash ABC

Current/Average Rates/Indices

Compound Rates IMM: 1,3 months

SIX
## 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 Domestic Swiss Pfandbrief
  - SBI Domestic Government
  - SBI Domestic Corporate
  - SBI Foreign
  - SBI Foreign Government
  - SBI Foreign Corporate
  - SBI Foreign Supranational
  - SBI Government
  - SBI Corporate Financials
  - SBI Corporate Utilities
  - 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 Special Products**
  - SBI Real Estate Broad
  - SBI Real Estate Funds Broad
  - SBI Real Estate Shares Broad
  - SBI Swiss Real Estate
  - SBI Swiss Real Estate Funds
  - SBI Swiss Real Estate Shares
  - SBI Real Estate Selected Funds NAV Weighted (former Rued Blass Index)
  - SBI Real Estate Selected Funds Equal Weighted (former Rued Blass Index)
  - SBI Real Estate All Shares
- **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**
  - SMF Daily Leveraged /Short/Short Leverage
  - SMF 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

### Crypto
- **SIX Crypto Indices**
  - Crypto Market Index 10
  - Average Rates
  - Chainlink
  - Ripple
  - Stellar
  - Uniswap
  - BitcoinCash
  - SV
  - Litecoin
  - Chainlink
  - Ether
  - Cardano
  - BitcoinCash
  - ABC
- **SDX Crypto Indices**
  - SDX Bi-Cap Index

### ESG (2 Packages)
- **SPI ESG Indices (Equity ESG)**
  - SPI ESG
  - SPI ESG Weighted
  - SPI ESG Select
  - SPI ESG Multi Premia
  - SPI ESG Value Premium
  - SPI ESG Size Premium
  - SPI ESG Momentum Premium
  - SPI ESG Residual Momentum Premium
  - SPI ESG Reversal Premium
  - SPI ESG Low Risk Premium
  - SPI 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 (SMI Index)
  - SCRON (Current Rate ON)
  - SCION (Current Index ON)
  - Average Rates
  - Current Rates
  - SARTN
  - SARS
  - SART1W
  - SARC2W
  - SARC3W
  - SARS1M
  - SARC2M
  - SARC3M
  - SARS6M
  - SARC9M
  - SARC12M

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