SIX Swiss Index Offering

SIX Index Licensing, 2024
Discover SIX Indices - Benchmark Solutions for the Swiss Market

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| Benchmark | SPI Extra      | SBI Rating: AAA-BBB | SBI Real Estate Broad | SPI ESG | SPI Multi & | Swiss Ref. Rates |
|-----------|----------------|---------------------|-----------------------|---------| Single Premia|-----------------|
| SPI Size/Sectors | Gender Equality | Foreign Sectors: Domestic SBI Sectors | NAV weighted | SPI ESG Extra Sizes | Risk Control Dividend points | Compound Rates: 1week, 1,2,3,6,9,12 months, Comp IMM Rates: 1, 3 months |
| SBI       | SBI            | SXI Real Estate Broad | SXI ESG SBI ESG Extra Sizes | SPI Multi & | Single Premia |
| Rating: AAA-BBB | Foreign Domestic SBI Sectors | NAV weighted | SPI ESG Extra Sizes | Risk Control Dividend points |
| SBI       | SBI            | SXI Real Estate Broad | SXI ESG SBI ESG Extra Sizes | SPI Multi & | Single Premia |
| Rating: AAA-BBB | Foreign Domestic SBI Sectors | NAV weighted | SPI ESG Extra Sizes | Risk Control Dividend points |
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Futures & Options available for SMI, SMIM, SLI (Eurex) & SARON (Eurex & ICE)
Swap clearing (LCH, CME & Eurex) for SARON

Sensitivity: C1 Public
## Index Data Packages

### Equity Basic

- **Blue-chip Indices**
  - SMI
  - SMI Family
  - SPI Family
  - Size Indices
  - Sector Indices
  - Special Industry & Themes
  - All Share Indices
  - Investment Companies

- **Bond Indices**
  - SBI Total
  - SBI Domestic
  - SBI Domestic Swiss Gov.
  - SBI Domestic Non-Gov.
  - SBI Swiss Pfandbrief
  - SBI Government related
  - SBI Securitised
  - SBI Corporate Industries
  - SBI Special Products
  - SBI Dom. Gov. Mid 1-3, 3-7, 7-15
  - Foreign AAA-BBB Mid 1-5, 5-10
  - Corporate Mid
  - Domestic Swiss Pfandbrief Mid 1-5, 5-10
  - Domestic 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

### Bonds

- **Indices**
  - All Share Indices
  - SMI Family
  - SPI Family
  - Size Indices
  - Sector Indices
  - Special Industry & Themes
  - All Share Indices
  - Swiss All Share
  - Investment Companies

### 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 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

### ESG (3 Packages)

- **ESG Indices (ESG Equity)**
  - SPI ESG
  - SPI ESG Weighted
  - SPI ESG Select
  - SXI Switzerland Sustainability 25

### Swiss Reference Rates

- **SARON Compound Rates**
  - SARON 1,2,3,6,9,12 months Compound Rate
  - SARON 1,3 IMM Compound Rate

### Crypto

- **Crypto Market Index 10**
  - Average Rates
  - Crypto
  - Ethereum
  - Chainlink
  - Ripple
  - Stellar
  - Uniswap
  - LiteCoin
  - Solana
  - EOS
  - Polkadot
  - Ether Class.

### SDX Crypto Indices

- SDX Bi-Cap Index

### Dividend Point Indices

- **SMI Dividend Points**
  - SMI Dividend Points
  - SMIM Dividend Points
  - SLI Dividend Points

### Money Market – Swiss Reference Rates

- **SARON (Average Rate ON)**
  - SARON 1 week Compound Rate
  - SARON 1,2,3,6,9,12 months Compound Rate
  - SARON 1,3 IMM Compound Rate

### SARON Compound Rates

- **SBI ESG Indices (ESG Bonds)**
  - 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**

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1The ESG data packages ESG Equity, ESG SPI Multi Premia and ESG Bonds must be licensed separately