SIX Index Offering

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

<table>
<thead>
<tr>
<th>Equity Indices</th>
<th>Bond Indices</th>
<th>Real Estate Indices</th>
<th>ESG Indices</th>
<th>Crypto Indices</th>
<th>Swiss Reference Rates</th>
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</thead>
<tbody>
<tr>
<td><strong>SMI</strong></td>
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<td><strong>SIX CMI 10</strong></td>
<td><strong>SARON</strong></td>
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<tr>
<td><strong>SLI</strong></td>
<td><strong>SPI 20</strong></td>
<td>SXI Swiss Shares &amp; Funds</td>
<td>SDX Bi-Cap Index</td>
<td>SDX BTC Index</td>
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<tr>
<td>Blue-Chip</td>
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<td>SDX ETH Index</td>
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<thead>
<tr>
<th>Benchmark</th>
<th><strong>SPI</strong></th>
<th><strong>SBI</strong></th>
<th><strong>SPI ESG</strong></th>
<th><strong>SARON</strong></th>
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</thead>
<tbody>
<tr>
<td>SPI Extra</td>
<td>Rating: AAA-BBB</td>
<td>SXI Real Estate Broad</td>
<td>SPI ESG Weighted</td>
<td>SIRON</td>
</tr>
<tr>
<td>SPI Sectors</td>
<td>Foreign Domestic SBI Sectors</td>
<td>SXI Real Estate All Shares</td>
<td>SPI ESG Select</td>
<td>SIRON Compound Rates &amp; Indices: 1week</td>
</tr>
<tr>
<td>Size</td>
<td></td>
<td></td>
<td>SBI ESG Multi Premia</td>
<td>1,2,3,6,9,12 months</td>
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</tbody>
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<tr>
<th>Advanced</th>
<th>Equity Indices</th>
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<th>Crypto Indices</th>
<th>Swiss Reference Rates</th>
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<tbody>
<tr>
<td>Single/Multi Factor</td>
<td>Select Dividend</td>
<td>Volatility</td>
<td>Risk Control</td>
<td>Special Industry</td>
<td>Leverage &amp; Short</td>
<td><strong>SDX Bi-Cap Index</strong></td>
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<tr>
<td>Special Maturity Buckets</td>
<td>Mid-price Calculations</td>
<td>Leverage &amp; Short</td>
<td>NAV weighted</td>
<td>SPI ESG Weighted</td>
<td>SBI ESG Screened</td>
<td>AAA-BBB</td>
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<tr>
<td>Special Industry</td>
<td>Leverage &amp; Short</td>
<td>NAV weighted capped</td>
<td>SPI ESG Select</td>
<td>SBI ESG Multi Premia</td>
<td>Available Crypto Currencies:</td>
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<td></td>
<td>Chainlink, Ripple, Stellar, Uniswap,</td>
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<td>BitcoinCash SV, LiteCoin, Ether, Ether</td>
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<td>Classic, EOS, Polkadot, Dogecoin,</td>
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<td>Bitcoin, Cardano, BitcoinCash ABC,</td>
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<td>Solana, Tezos, Bitcoin Cash</td>
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<tr>
<td>Leverage &amp; Short</td>
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<td>Current/Average Rates/Indices</td>
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<td>Compound Rates IMM: 1,3 months</td>
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## Index Data Packages

### 1. Blue-chip Indices
- SMI
- SMI Family
- SPI
- SPI Family
- UBS 100

### 2. Index Data Packages
- All Share Indices
- Special Industry & Themes
- Size Indices
- Sector Indices
- SPI Industry (10)
- Special Sector & Themes
- SIX Comps
- All Shares Indices
- Swiss All Share

### 3. Real Estate
- SPI Real Estate Broad
- SPI Real Estate Funds Broad
- SPI Real Estate Shares Broad
- SPI Real Swiss Real Estate
- SPI Swiss Real Estate Funds
- SPI Swiss Real Estate Shares
- SPI Real Estate Selected Funds NAV Weighted (former Rued Blass Index)
- SPI Real Estate Selected Funds Equal Weighted (former Rued Blass Index)

### 4. Strategy
- SPI Multi Premia
- SPI Size Premium
- SPI Momentum Premium
- SPI Size Premium
- SPI Low Risk Premium
- SPI Quality Premium

### 5. ESG (2 Packages)
- 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

### 6. Swiss Reference Rates
- SBI ESG Corporate
- SBI ESG Foreign AAA
- SBI ESG Domestic AAA
- 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

### Sensitivity: C1 Public

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