



SIX Index Offering

March 2021

Discover SIX Indices - Benchmark Solutions for the Swiss Market

	Equity Indices	Bond Indices	Real Estate Indices	ESG Indices	Swiss Reference Rates
<i>Blue-Chip</i>	SMI SMIM SLI SPI 20		SWIIT SXI Swiss Shares & Funds		SARON
<i>Benchmark</i>	SPI SPI Extra SPI Sectors Size	SBI Rating: AAA-BBB Foreign Domestic SBI Sectors	SXI Real Estate Broad SXI Real Estate All Shares	SPI ESG SBI ESG	SARON Compound Rates & Indices: 1week 1,2,3,6,9,12 months
<i>Advanced</i>	Single/Multi Factor Select Dividend Volatility Risk Control Special Industry Leverage & Short	Special Maturity Buckets Mid-price Calculations Leverage & Short	NAV weighted NAV weighted capped	SPI ESG Weighted SPI ESG Selected SPI ESG Multi Premia SBI ESG Screened AAA-BBB	Current/Average Rates/Indices Compound Rates IMM: 1,3 months

Index Data Packages

Equity Basic

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Blue-chip Indices	
➤ SMI	➤ SLI
SMI Family	
➤ SMI	➤ SMIM
➤ SMI Expanded	
SPI Family	
➤ SPI	➤ UBS 100
➤ SPI 20	➤ SPI Extra
➤ 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

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Bond Indices	
➤ SBI Total	➤ SBI Foreign
➤ SBI Domestic	➤ SBI Foreign Government
➤ SBI Domestic Swiss Gov.	➤ SBI Foreign Corporate
➤ SBI Domestic Non-Gov.	➤ SBI Foreign Supranational
➤ Swiss Pfandbrief	
Sector Indices	
➤ SBI Government related	➤ SBI Corporate Financials
➤ SBI Securitised	➤ SBI Corporate Utilities
➤ SBI Corporate Industrials	
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

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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 NAV Weighted capped	
➤ SXI Real Estate Selected Funds Equal Weighted (former Rued Blass Index)	
➤ SXI Real Estate All Shares	

Strategy

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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	
➤ SLI 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	

ESG

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SPI ESG Indices	
➤ SPI ESG	
➤ SPI ESG Weighted	
➤ SPI ESG Selected	
➤ 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	
➤ 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

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Money Market - Swiss Reference Rates	
➤ SARON (Average Rate ON)	
➤ SAION (SARON Index)	
➤ SCRON (Current Rate ON)	
➤ SCION (Current Index ON)	
Average Rates	Current Rates
➤ SARTN	➤ SCR TN
➤ SARSN	➤ SCR SN
➤ SAR1W	➤ SCR1W
➤ SAR2W	➤ SCR2W
➤ SAR3W	➤ SCR3W
➤ SAR1M	➤ SCR1M
➤ SAR2M	➤ SCR2M
➤ SAR3M	➤ SCR3M
➤ SAR6M	➤ SCR6M
➤ SAR9M	➤ SCR9M
➤ SAR12M	➤ SCR12M
SARON Compound Rates	
➤ SARON 1 week Compound Rate	
➤ SARON 1,2,3,6,9,12 months Compound Rate	
➤ SARON 1,3 IMM Compound Rate	
SARON Compound Indices	
➤ SARON 1 week Compound Index	
➤ SARON 1,2,3,6,9,12 months Compound Index	

Index Licensing Contacts



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

