



SIX Swiss Index Offering

SIX Index Licensing, 2024

Discover SIX Indices - Benchmark Solutions for the Swiss Market

	Equity Indices	Bond Indices	Real Estate Indices	ESG Indices	Strategy Indices	Crypto Indices	Swiss Ref. Rates
<i>Blue-Chip</i>	SMI SMIM SMI Expanded SLI SPI 20		SWIIT SXI Swiss Shares & Funds	SXI Swiss Sustain. 25	Select Dividend Leverage & Short Volatility Special Industry	SDX Bi-Cap Index CMI 10 SDX BTC Index SDX ETH Index	SARON
<i>Benchmark</i>	SPI SPI Extra SPI Size/Sectors Gender Equality	SBI Rating: AAA-BBB Domestic Foreign SBI Sectors SBI Spread Indices	SXI Real Estate Broad NAV weighted	SPI ESG SBI ESG SPI ESG Extra Sizes	SPI Multi & Single Premia Risk Control Dividend points	Bitcoin, Ether / Classic, Solana, Ripple, Cardano, Avalanche, Polkadot, Tron, Chainlink, Maric, Tezos, Ripple, Stellar, Uniswap, Shiba Inu, Bitcoin Cash / ABC, Matic, Terra, Litecoin, Chainlink, EOS, Dogecoin	Compound Rates; 1week, 1,2,3,6,9,12 months, Comp IMM Rates: 1, 3 months

Futures & Options available for SMI, SMIM, SLI (Eurex) & SARON (Eurex & ICE)
Swap clearing (LCH, CME & Eurex) for SARON

Index Data Packages

Equity Basic

1

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	
All Share Indices	
› Swiss All Share	
Investment Companies	
› Investment Index	

Bonds

2

Bond Indices (various Rating Bands)	
› 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	

SBI Spread Indices

8

SBI Spread Indices	
› SBI Spread Indices (Total, Domestic, Foreign, Rating Bands)	
› Spread to Government	
› Spread to Swap	

Real Estate

3

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	

Crypto

7

SIX Crypto Indices	
› Crypto Market Index 10	
Average Rates	
› Bitcoin	› Dogecoin
› Ether	› Cardano
› Chainlink	› BitcoinCash
› Ripple	› ABC
› Stellar	› Tezos
› Uniswap	› Shiba Inu
› LiteCoin	› Avalanche
› Solana	› Terra
› EOS	› Matic
› Polkadot	› Tron
› Ether Class.	
SDX Crypto Indices	
› SDX Bi-Cap Index	

Strategy

4

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 (3 Packages)

5

¹SPI ESG Indices (ESG Equity)	
› SPI ESG	
› SPI ESG Weighted	
› SPI ESG Select	
› SXI Switzerland Sustainability 25	
› SPI ESG Large	
› SPI ESG Mid	
› SPI ESG Small	
› SPI ESG Extra	
› SPI ESG ex SLI	
¹SPI ESG Multi Premia (ESG SPI Multi Premia)	
› 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	
¹SBI 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	

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

Swiss Reference Rates

6

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	

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