



SIX Swiss Index Offering

SIX Index Licensing, 2025

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	CMI 10 BTC & ETH Reference Rate & Real-Time Indices	SARON
<i>Benchmark</i>	SPI SPI Extra SPI Size/Sectors Gender Equality Single Stock	SBI Rating: AAA-BBB Domestic Foreign SBI Sectors SBI Spread Indices	SXI Real Estate Broad NAV weighted	SPI ESG SBI ESG SPI ESG Extra SPI ESG Sizes	SPI Multi & Single Premia Risk Control Dividend points Distribution Points Rolling Futures Decrement	Bitcoin, Ethereum, Ripple, Bitcoin Cash, Chainlink, Polkadot, Cardano, Uniswap, Solana, Dogecoin, Shiba Inu, Avalanche, Terra, Ethereum Classic, EOS, Tezos, Stellar, Litecoin, Matic, Tron, Toncoin, Sui	Compound Rates and Indices: 1 week 1,2,3,6,9,12 months SARON 1,3 IMM Compound Rate

Futures & Options available for SMI, SMIM, SLI (Eurex) & SARON (Eurex & ICE)

Futures available for CMI 10 (ACCX) and BTC/ETH (AsiaNext)

Swap clearing (LCH, CME & Eurex) for SARON

Index Data Packages

Equity Basic

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Blue-Chip Indices
<ul style="list-style-type: none"> ▶ SMI ▶ SLI
SMI Family
<ul style="list-style-type: none"> ▶ SMI ▶ SMI Expanded ▶ SMIM
SPI Family
<ul style="list-style-type: none"> ▶ SPI ▶ SPI 20 ▶ SPI ex SLI ▶ UBS 100 ▶ SPI Extra
Size Indices
<ul style="list-style-type: none"> ▶ SPI Large, SPI Middle, SPI Small, SPI Middle & Large, SPI Small & Middle
Sector Indices
<ul style="list-style-type: none"> ▶ SPI Level 1 & Level 2 Sector Indices
Special Industry & Themes
<ul style="list-style-type: none"> ▶ SXI Life Sciences ▶ SXI Bio+Medtech
All Share Indices
<ul style="list-style-type: none"> ▶ Swiss All Share
Investment Companies
<ul style="list-style-type: none"> ▶ Investment Index
Single Stock Indices
<ul style="list-style-type: none"> ▶ Nestlé ▶ Novartis ▶ Roche

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Sensitivity: C1 Public

Bonds

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Bond Indices (various Rating Bands)
<ul style="list-style-type: none"> ▶ SBI Total ▶ SBI Domestic ▶ SBI Domestic Swiss Gov. ▶ SBI Domestic Corporate Non-Gov. ▶ Swiss Pfandbrief ▶ SBI Foreign ▶ SBI Foreign Government ▶ SBI Foreign Corporate ▶ SBI Foreign Supranational
Sector Indices
<ul style="list-style-type: none"> ▶ SBI Government related ▶ SBI Securitised ▶ SBI Corporate Industrials ▶ SBI Corporate Financials ▶ SBI Corporate Utilities
SBI Special Products
<ul style="list-style-type: none"> ▶ 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
<ul style="list-style-type: none"> ▶ Available for each bond in the Swiss Index Bond Universe
SBI Spread Indices
<ul style="list-style-type: none"> ▶ SBI Spread Indices (Total, Domestic, Foreign, Rating Bands) ▶ Spread to Government ▶ Spread to Swap

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¹The SBI Spread Indices must be licensed separately

Real Estate

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Real Estate Indices
<ul style="list-style-type: none"> ▶ 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

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SIX Crypto Indices
<ul style="list-style-type: none"> ▶ Crypto Market Index 10 ▶ BTC & ETH Reference Rate & Real-Time Indices
Average Rates
<ul style="list-style-type: none"> ▶ Bitcoin ▶ Ethereum ▶ Ripple ▶ Bitcoin Cash ▶ Chainlink ▶ Polkadot ▶ Cardano ▶ Uniswap ▶ Solana ▶ Dogecoin ▶ Shiba Inu ▶ Avalanche ▶ Terra ▶ Ethereum Classic ▶ EOS ▶ Tezos ▶ Stellar ▶ Litecoin ▶ Matic ▶ Tron ▶ Toncoin ▶ Sui

Strategy

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SPI Multi Premia
<ul style="list-style-type: none"> ▶ SPI Multi Premia ▶ SPI Value Premium ▶ SPI Size Premium ▶ SPI Momentum Premium ▶ SPI Res. Momentum Premium ▶ SPI Reversal Premium ▶ SPI Low Risk Premium ▶ SPI Quality Premium
Leveraged Indices
<ul style="list-style-type: none"> ▶ 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
<ul style="list-style-type: none"> ▶ SPI Select Dividend 20
SMI Risk Control Indices
<ul style="list-style-type: none"> ▶ SMI Risk Control 5% RV ▶ SMI Risk Control 10% RV ▶ SMI Risk Control 15% RV ▶ SMI Risk Control 20% RV
Volatility Indices
<ul style="list-style-type: none"> ▶ VSMI
Dividend Point Indices
<ul style="list-style-type: none"> ▶ SMI Dividend Points ▶ SMI Distribution Points ▶ SMIM Dividend Points ▶ SLI Dividend Points
Decrement Indices
<ul style="list-style-type: none"> ▶ SMI ▶ SMI Rolling Futures ▶ SXI Switz. Sust. 25 ▶ Single Stocks

ESG (3 Packages)

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²SPI ESG Indices (ESG Equity)
<ul style="list-style-type: none"> ▶ SPI ESG ▶ SPI ESG Weighted ▶ SPI ESG Select ▶ SXI Switz. Sustain. 25 ▶ SPI ESG Large ▶ SPI ESG Mid ▶ SPI ESG Small ▶ SPI ESG Extra ▶ SPI ESG ex SLI
²SPI ESG Multi Premia (ESG SPI Multi Premia)
<ul style="list-style-type: none"> ▶ SPI ESG Multi Premia ▶ SPI ESG Value Premium ▶ SPI ESG Size Premium ▶ SPI ESG Momentum Premium ▶ SPI ESG Res. Momentum Premium ▶ SPI ESG Reversal Premium ▶ SPI ESG Low Risk Premium ▶ SPI ESG Quality Premium
²SBI ESG Indices (ESG Bonds)
<ul style="list-style-type: none"> ▶ 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

²The ESG data packages ESG Equity, ESG SPI Multi Premia and ESG Bonds must be licensed separately

Swiss Reference Rates

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Money Market - Swiss Reference Rates	
<ul style="list-style-type: none"> ▶ SARON (Average Rate ON) ▶ SAION (SARON Index) ▶ SCRON (Current Rate ON) ▶ SCION (Current Index ON) 	
Average Rates	Current Rates
<ul style="list-style-type: none"> ▶ SARTN ▶ SARSN ▶ SAR1W ▶ SAR2W ▶ SAR3W ▶ SAR1M ▶ SAR2M ▶ SAR3M ▶ SAR6M ▶ SAR9M ▶ SAR12M 	<ul style="list-style-type: none"> ▶ SCRTRN ▶ SCRSN ▶ SCR1W ▶ SCR2W ▶ SCR3W ▶ SCR1M ▶ SCR2M ▶ SCR3M ▶ SCR6M ▶ SCR9M ▶ SCR12M
SARON Compound Rates	
<ul style="list-style-type: none"> ▶ SARON 1 week Compound Rate ▶ SARON 1,2,3,6,9,12 months Compound Rate ▶ SARON 1,3 IMM Compound Rate 	
SARON Compound Indices	
<ul style="list-style-type: none"> ▶ SARON 1 week Compound Index ▶ SARON 1,2,3,6,9,12 months Compound Index 	



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