



SIX Swiss Exchange message no. 37/2016

Subject **Launch of SPI Multi Premia Index family**

Category Index Adjustments

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Information 

Content of this message:

- SIX Swiss Exchange launches the SPI Multi Premia® index family for factor-based investments

Swiss Exchange is today introducing a new index family for factor-based investments, SPI Multi Premia®. By combining seven different factors, the new index family enables investors to broadly diversify over several sources of return. The underlying securities universe is based on the 60 largest and most liquid securities from the SPI® (Swiss Performance Index).

The new index family comprises seven SPI Single Premia Indices® and one SPI Multi Premia Index® with the goal of diversification over statistically significant sources of return. The factors value, size, momentum, residual momentum, reversal, low risk and quality are used as sources of return.

Based on the 60 largest and most liquid SPI® securities, each SPI Single Premia Index® invests in one of the seven factors, selecting the 30 stocks that show the best values in respect of the specific factor. The 30 selected securities are then weighted in such a way that each security contributes to the total risk of the SPI Single Premia Index® in question in equal measure.

Below an overview of static data:

Name	ISIN	Symbol
SPI Value Premium® CHF (TR)	CH0329197286	SPIVPC
SPI Size Premium® CHF (TR)	CH0329197294	SPISPC
SPI Momentum Premium® CHF (TR)	CH0329197302	SPIMPC
SPI Residual Momentum Premium® CHF (TR)	CH0329197310	SPIRPC
SPI Reversal Premium® CHF (TR)	CH0329197328	SPIRVC
SPI Low Risk Premium® CHF (TR)	CH0329197336	SPILPC
SPI Quality Premium® CHF (TR)	CH0329197344	SPIQPC
SPI Multi Premia® CHF (TR)	CH0329197351	SPIMTC

* Indices available in CHF and EUR, each as a total return and price index

If you have any questions, please do not hesitate to contact the Index Department helpdesk:

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