



Media Release

13 September 2016

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

SIX Swiss Exchange is today introducing an index family for factor-based investments, SPI Multi Premia®. Eight new indices will allow broader diversification and create additional potential for returns. The individual indices are based on the largest and most liquid securities from the SPI® (Swiss Performance Index). 30 stocks that make up the individual indices are selected in each case based on statistical analysis of individual factors. These factors are value, size, momentum, residual momentum, reversal, low risk and quality.

With the introduction of the new index family, which comprises seven SPI Single Premia Indices® and one SPI Multi Premia Index®, SIX Swiss Exchange is extending its index universe. The new indices enable factor-based investment, which takes the quality criteria of individual securities into consideration. In respect of the new index family, these quality criteria are value, size, momentum, residual momentum, reversal, low risk and quality.

The individual indices are based on the 60 largest and most liquid SPI® stocks, from which the 30 stocks that show the best values in respect of one of the factors are selected in each case based on statistical analysis. The securities are weighted in such a way that each contributes to the SPI Single Premia Index® in question in equal measure.

Each of the SPI Single Premia Indices® examines one of the seven factors. The SPI Multi Premia Index® combines the SPI Single Premia Indices® and allows investors to participate in all seven factor premiums.

The Multi Premia® approach was developed and made available for the new index family by Finreon, an established partner for innovative investment concepts in the area of asset management. Dr Ralf Seiz, CEO of Finreon and lecturer at the University of St. Gallen (HSG): "The SPI Multi Premia Index® enables investors to participate in market developments as well as in seven additional, academically proven sources of return on a broadly diversified basis and is therefore suitable as an ideal alternative for a core investment in Swiss stocks."

SIX Swiss Exchange has been carrying out all distribution and marketing activities for Swiss indices again since June 2016. Christoph Landis, Division CEO SIX Swiss Exchange: "We have included many new services and products in our offering in recent years and therefore provided investors with new investment options. The launch of the SPI Multi Premia® index family is a further milestone. It



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extends our offer of strategic indices and offers investors new opportunities for realizing their investment goals using alternative approaches."

Should you have any questions, please feel free to contact Jürg Schneider, Media Relations.

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Finreon

Finreon is a spin-off from the University of St. Gallen (HSG) and a leading provider of innovative investment solutions. Based on the client's needs and extensive professional experience, Finreon transfers the most recent findings in academic research into tailor-made investment concepts. Since it was founded in 2009, the company has been regarded as the pioneer for Smart Beta indices in Switzerland. The method for the new SPI Multi Premia® index series, which enables investors to participate in the development of seven academically proven sources of return as well as the market on a broadly diversified basis, was developed by Finreon after several years of research work.

www.finreon.ch

SIX Swiss Exchange

SIX Swiss Exchange is the leading independent exchange in Europe. It connects companies from around the world with international investors and trading participants. It creates particularly market-oriented framework conditions for listing and trading in its highly liquid segments. SIX Swiss Exchange multiplies the locational advantages of the Swiss financial marketplace with first-rate services and is an ideal listing location. It distributes its own range of indices, including Switzerland's most important blue-chip index SMI®. With the world's most advanced trading technology X-stream INET it offers excellent trading conditions.

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SIX

SIX operates the infrastructure underpinning the Swiss financial sector and offers a comprehensive range of services around the world in the fields of securities trading and settlement, financial information and payment transactions. The company is owned by its users (approximately 140 banks of various orientation and size). Its workforce of over 4,000 employees and presence in 25 countries throughout the world generated operating income of CHF 1.8 billion and a Group net profit of CHF 713.7 million in 2015.

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