

SIX Swiss Exchange message no. 10/2016

Subject	Definitive index adjustments effective from 21 March 2016
Category	Index Adjustments
Authorised by	Werner Bürki, Member of the Management Committee Marc Berthoud, Deputy Head of Data & Index Products
Pages	1
Date	14.03.2016

Information 

On 22 February 2016, the Index Department published a provisional list of newly valid outstanding share totals and free float values (see [SIX Swiss Exchange message 07/2016](#)).

In the meantime, some last-minute changes have been taken into account in order to ensure that the new index basket weights correspond to the current status.

The **definitive list of all changes effective from 21 March 2016** is now accessible at the SIX Swiss Exchange website¹:

http://www.six-swiss-exchange.com/indices/data_centre/adjustments_en.html

Index basket adjustments SPI Select Dividend 20

By means of [SIX Swiss Exchange message no. 09/2016](#) dated 11 March 2016, the definitive adjustments to the index compositions of the SPI Select Dividend 20 have already been communicated.

Adjustment of capping factors SLI[®], SXI[®] Family and SPI[®] Select Dividend 20

For the SLI[®] as well as for the SXI Life Sciences[®], SXI Bio+Medtech[®] and SXI Sustainability 25[®], large-capitalisation issues are again capped at 9% and 4.5% (SLI[®]), at 10% (SXI Life Sciences[®], SXI Bio+Medtech[®]) and at 15% (SXI Sustainability 25[®]) on the basis of the closing prices of 11 March 2016. For the SPI[®] Select Dividend 20, if the weighting of a security were to exceed 15%, the weight of the security will be limited at 15% on the basis of the closing prices of 10 March 2016.

The new capping factors are included in the list mentioned above.

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

Telephone: +41 58 399 5900
E-mail: customersupport@stoxx.com

¹ Access to the Closed User Group required.