



SIX Swiss Exchange message no. 32/2016

Subject **Adjustments to the equity indices on 19 September 2016**

Category Index Adjustments

Authorized by Werner Bürki, Member of the Management Committee
Rolf Broekhuizen, Head Business Engineering and Projects

Pages 1

Date 22.08.2016

Information 

Based on the criteria set out in the index regulations of the SIX Swiss Exchange (rules governing the SMI[®], SLI[®], SPI[®] and SXI[®] indices), the scheduled index adjustments will be conducted on 16 September 2016 after the market close and take effect as of 19 September 2016.

A provisional list with **newly valid outstanding share totals and free float values** is accessible at the SIX Swiss Exchange website¹:

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

The final list will be published on 12 September 2016 prior to the opening. This allows any last-minute updates to be taken into account.

Index basket adjustments SLI[®], SMI[®], SXI[®] and SPI[®] Family

By means of SIX Swiss Exchange message no. 26/2016 dated 8 July 2016, the definitive adjustments to the index compositions of the SLI[®], SMI[®], SXI[®] and SPI[®] Family have already been communicated:

http://www.six-swiss-exchange.com/swx_messages/online/swx_message_201607081745_en.pdf

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 will be capped again 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 9 September 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 8 September 2016.

The capping factors will be published on 12 September 2016 prior to the opening in the list mentioned above.

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

Phone: +41 58 399 5900

E-mail: customersupport@stoxx.com

Links to SIX Swiss Exchange:

www.six-swiss-exchange.com | [Member Section](#) | [Forms](#) | [Rules](#) | [Directives](#)

¹ Access to the Closed User Group required.