



SIX Swiss Exchange message no. 36/2016

Subject **Definitive index adjustments effective from 19 September 2016**

Category Index Adjustments

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Information 

On 22 August 2016, the Index Department published a provisional list of newly valid outstanding share totals and free float values (see [SIX Swiss Exchange message 32/2016](#)).

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 19 September 2016** is now accessible at the SIX Swiss Exchange website ¹:

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

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

By means of [SIX Swiss Exchange message no. 26/2016](#) dated 8 July 2016 and [SIX Swiss Exchange message no. 34/2016](#) dated 9 September 2016, the definitive adjustments to the index compositions of the SLI®, SMI®, SXI® and SPI® Family 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-capitalization 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 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 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:

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¹ Access to the Closed User Group required.