



SIX Swiss Exchange message no. 57/2016

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

Category Index Adjustments

Authorized by Werner Bürki, Member of the Management Committee
Christian Bahr, Head Market Data & Analytics

Pages 1

Date 12.12.2016

Information 

On 21 November 2016, the Index Department published a provisional list of newly valid outstanding share totals and free float values (see [SIX Swiss Exchange message 54/2016](#)).

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

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

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 December 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 December 2016.

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

Please note the publication of SIX Swiss Exchange messages related to index adjustments will be replaced by our Email-Service "Investor Service Equity" as of January 2017. The information related to the provisional and the definitive list will be provided in the future via the "Investor Service Equity".

Please subscribe for the E-mail Service "Investor Service Equity":

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

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

Phone: +41 58 399 2229

E-mail: indexsupport@six-swiss-exchange.com

Links to SIX Swiss Exchange:

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

¹ Access to the Closed User Group required.