

SIX Swiss Exchange message no. 38/2019

Subject **Index adjustments on the occasion of the ordinary index review**

Category Index Adjustments

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Date 05.07.2019

Information 

Content of this message:

- Index adjustments on the occasion of the ordinary index review
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The Management Committee of Financial Information has decided to make changes to the index baskets on the basis of a recommendation from the Index Commission and in compliance with the SMI®, SLI®, SPI® and SXI® index rules. The indices will be adjusted on 20 September 2019 after closing. The adjustment takes effect on 23 September 2019.

Changes to the SMI® and SPI®20 index baskets

NO CHANGES TO THE INDEX COMPOSITION

Changes to the SMIM® index basket

Admission to the SMIM®

BUCHER N	CH0002432174
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Exclusion from the SMIM®

GAM N	CH0102659627
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Changes to the SLI® index basket

NO CHANGES TO THE INDEX COMPOSITION

SLI® 9% cappings

Based on the [SLI® index rules, section 7.11.4](#), and according to the [capping selection list 9%](#)¹, the weight of the following securities will be limited to 9%:

NESTLE N	CH0038863350
NOVARTIS N	CH0012005267
ROCHE GS	CH0012032048
ZURICH INSURANCE N	CH0011075394

Changes to the SPI® Small, Mid and Large index baskets

Changes from SPI® Mid to SPI® Large

SWISS LIFE HOLDING AG N	CH0014852781
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Changes from SPI® Large to SPI® Mid

JULIUS BAER N	CH0102484968
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Changes from SPI® Small to SPI® Mid

ALSO N	CH0024590272
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Changes from SPI® Mid to SPI® Small

ASCOM N	CH0011339204
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Changes to the SXI Life Sciences®

Exclusion from the SXI Life Sciences®

SANTHERA N	CH0027148649
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Changes to the SXI Bio+Medtech®

Exclusion from the SXI Bio+Medtech®

SANTHERA N	CH0027148649
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Changes to the SXI Swiss Real Estate® Funds and SXI Swiss Real Estate® Shares

NO CHANGES TO THE INDEX COMPOSITION

The equity selection list, which is compiled four times a year on the basis of the admission and exclusion criteria, is available on the website¹:

https://six-group.com/exchanges/downloads/indexinfo/online/share_indices/equity_index_selectionlist.xls

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

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¹ Access to the Closed User Group required.