

SIX Swiss Exchange message no. 33/2014

Subject **Definitive index adjustments effective from 22 September 2014**
Category Index Adjustments
Authorised by Werner Bürki, Member of the Management Committee
Marc Berthoud, Deputy Head of Data & Index Products
Pages 1
Date 15.09.2014

Information 

On 25 August 2014, the Index Department published a provisional list of newly valid outstanding share totals and free float values (see [SIX Swiss Exchange message 31/2014](#)).

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 22 September 2014** is now accessible at the SIX Swiss Exchange website:

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. 24/2014](#) dated 8 July 2014 and [SIX Swiss Exchange message no. 32/2014](#) dated 10 September 2014, 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-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 12 September 2014. 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 11 September 2014.

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