

## 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 

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### 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

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NO CHANGES TO THE INDEX COMPOSITION

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### Changes to the SMIM® index basket

Admission to the SMIM®

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|          |              |
|----------|--------------|
| BUCHER N | CH0002432174 |
|----------|--------------|

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Exclusion from the SMIM®

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|       |              |
|-------|--------------|
| GAM N | CH0102659627 |
|-------|--------------|

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### Changes to the SLI® index basket

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NO CHANGES TO THE INDEX COMPOSITION

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### SLI® 9% cappings

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

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

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

Changes from SPI® Mid to SPI® Large

|                         |              |
|-------------------------|--------------|
| SWISS LIFE HOLDING AG N | CH0014852781 |
|-------------------------|--------------|

Changes from SPI® Large to SPI® Mid

|               |              |
|---------------|--------------|
| JULIUS BAER N | CH0102484968 |
|---------------|--------------|

Changes from SPI® Small to SPI® Mid

|        |              |
|--------|--------------|
| ALSO N | CH0024590272 |
|--------|--------------|

Changes from SPI® Mid to SPI® Small

|         |              |
|---------|--------------|
| ASCOM N | CH0011339204 |
|---------|--------------|

**Changes to the SXI Life Sciences®**

Exclusion from the SXI Life Sciences®

|            |              |
|------------|--------------|
| SANTHERA N | CH0027148649 |
|------------|--------------|

**Changes to the SXI Bio+Medtech®**

Exclusion from the SXI Bio+Medtech®

|            |              |
|------------|--------------|
| SANTHERA N | CH0027148649 |
|------------|--------------|

**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 website<sup>1</sup>:

[https://six-group.com/exchanges/downloads/indexinfo/online/share\\_indices/equity\\_index\\_selectionlist.xls](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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Links to SIX Swiss Exchange:

[www.six-group.com](http://www.six-group.com) | [Member Section](#) | [Forms](#) | [Rules](#) | [Directives](#)

<sup>1</sup> Access to the Closed User Group required.