SIX Swiss Exchange message no. 36/2016

Subject: Definitive index adjustments effective from 19 September 2016

Category: Index Adjustments

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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:

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.