

SLI[®] – Factsheet

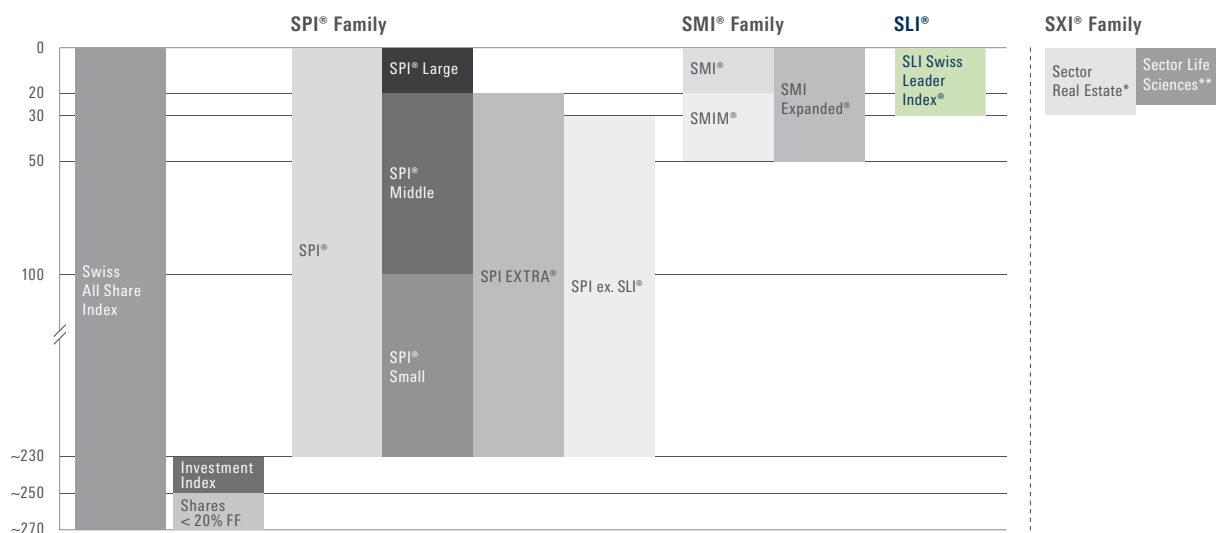
The SLI Swiss Leader Index[®]

The SLI Swiss Leader Index includes the 30 most liquid stocks traded in the Swiss equity market, the developments of which are reflected by the SPI[®] Family. Consequently, the index weighting of a given issue is limited by means of a $\frac{9}{4,5}$ capping model. In other words, the weighting of each of the four companies with the largest market capitalisation is capped at a maximum of 9%. The weightings of all lower-ranked companies are – if necessary – capped at 4.5%. This limitation will be calculated by applying a capping factor, which as a general rule will remain constant for a three-month period. The SLI offers a number of advantages: for investors, the capping feature improves their stock- and sectorspecific diversification and, because the new index fulfils Swiss, EU and US regulatory requirements, new markets can be opened with products based on the SLI. That in turn generates liquidity for the stocks included in the basket.

SLI[®] data

	SLI Price	SLI Total Return (TR)
Symbol	SLI	SLIC
Security no.	3025288	3025290
ISIN	CH0030252883	CH0030252909
Reuters RIC	.SLI	.SLIC
Bloomberg ticker	SLI	SLIC

Index structure SIX Swiss Exchange



* Sector Real Estate: SXI Real Estate[®], SXI Real Estate[®] Shares, SXI Real Estate[®] Funds, SXI Swiss Real Estate[®], SXI Swiss Real Estate[®] Shares, SXI Swiss Real Estate[®] Funds

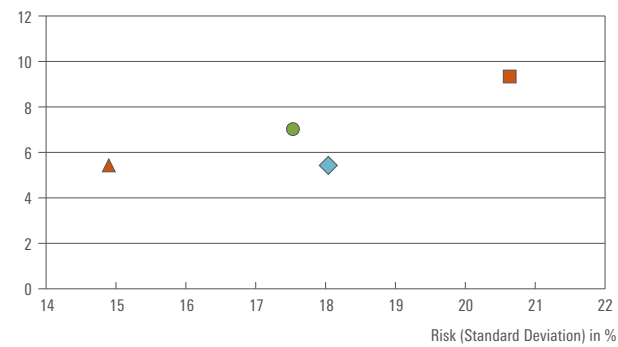
** Sector Life Sciences: SXI Life Sciences[®], SXI Bio+Medtech[®]

Risk and returns profile SLI® TR

	Returns	Risk (Volatility)	Sharpe Ratio	Dividend Yield	Tracking Error*
YTD	30.26%	24.11%	1.13	2.52%	2.21%
1 year back	30.26%	24.11%	1.13	2.52%	2.21%
3 years back	-6.34%	20.67%	-0.34	2.46%	1.55%
5 years back	7.04%	17.53%	0.33	2.18%	1.30%

Risk and returns over the last 5 years

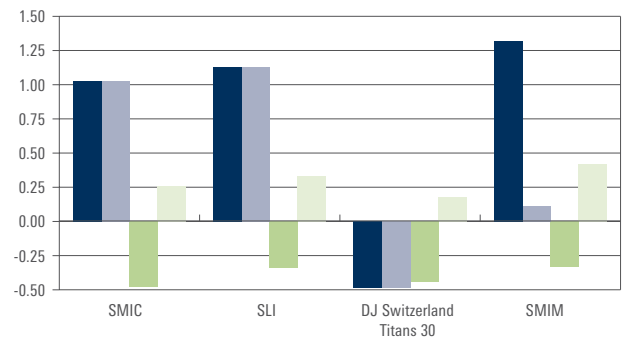
Average yearly returns (TR) in %



- ▲ SMI
- SMIM
- SLI
- ◆ DJ Switzerland Titans 30

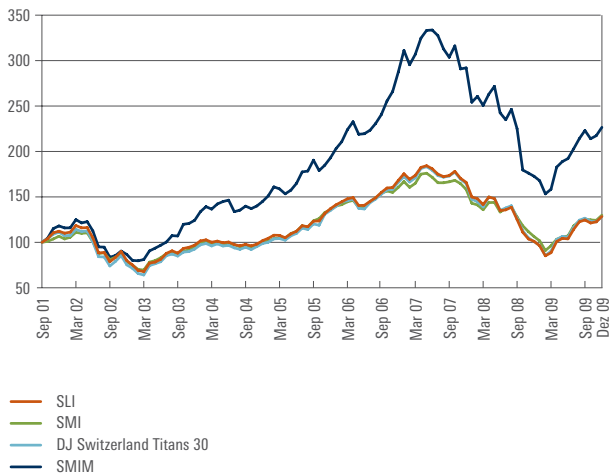
Sharpe Ratio

Sharpe Ratio (TR)



- YTD
- 1 year back
- 3 years back
- 5 years back

International blue-chip index performance comparison (TR, CHF adjusted)

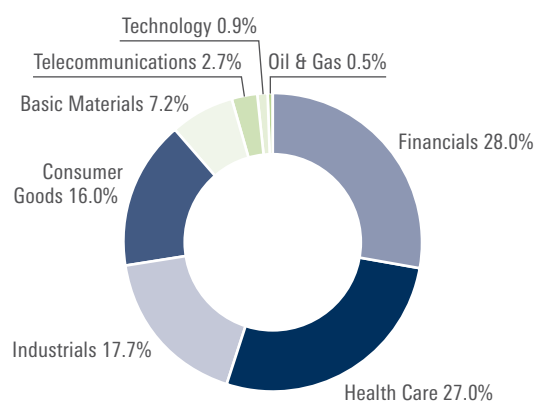


- SLI
- SMI
- DJ Switzerland Titans 30
- SMIM

* The benchmark for the SLI is the SPI
All data in the charts above are on a yearly basis as of 30.12.2009

Sector weightings and basket composition as of 30.12.2009

SLI®



Financials	28.00%
CS GROUP N	8.88%
ZURICH FINANCIAL N	4.55%
SWISS RE N	4.50%
UBS N	4.50%
JULIUS BAER N	2.33%
BALOISE N	1.33%
SWISS LIFE HOLDING AG N	1.11%
GAM N	0.81%
Health Care	27.00%
ROCHE GS	9.18%
NOVARTIS N	8.91%
SYNTHES N	2.62%
ACTELION N	2.04%
SONOVA N	1.80%
NOBEL BIOCARE N	1.26%
LONZA N	1.20%
Industrials	17.67%
ABB LTD N	4.72%
HOLCIM N	4.55%
GEBERIT N	2.32%
SGS N	2.25%
ADECCO N	2.16%
KUEHNE+NAGEL INT N	1.65%

Consumer Goods	15.96%
NESTLE N	8.81%
RICHEMONT	4.65%
SWATCH GROUP I	2.50%
Basic Materials	7.19%
SYNGENTA N	4.39%
GIVAUDAN N	1.92%
CLARIANT N	0.87%
Telecommunications	2.73%
SWISSCOM N	2.73%
Technology	0.94%
LOGITECH N	0.94%
Oil & Gas	0.51%
PETROPLUS N	0.51%
Total	100.00%

Quick facts

	SLI®
Name	SLI Swiss Leader Index
Definition	30 of the largest, most liquid stocks in the SPI®
Method of Calculation	Laspeyres free-float; capped weighting
Capping model	9%/4.5%
Baseline Value	Total Return Index: 31.12.1999 = 1 000 Price Index: 31.12.1999 = 1 000
Historical data	31.12.1999
Launch	02.07.2007
Publication	Every second
Criteria for addition	Annually ranking based on order book turnover and capitalisation
Index basket adjustment	Third Friday in September (after closing)
Adjustment of number of stocks (free float)	Third Friday in March and September (after closing)
Adjustment of capping factors	Third Friday in March, June, September and December (after closing)
Index-based products	Eurex futures, Eurex options, warrants, structured products, ETFs (currently available)
No. of stocks	30
Full market capitalisation (as of 30.12.2009)	CHF 886.4 billion
Capped Market capitalisation free float adjusted (as of 30.12.2009)	CHF 323.1 billion

Further information can be found on our website:
www.six-swiss-exchange.com/indices/overview_en.html
and on:

Index Department:

E-mail: indices@six-group.com

T +41 58 854 22 80, F +41 58 854 22 42

SIX Swiss Exchange Ltd

None of the information contained herein constitutes an offer to purchase or sell a financial instrument traded on SIX Swiss Exchange Ltd. SIX Swiss Exchange Ltd assumes no liability for the accuracy, completeness or uninterrupted availability of said information or for any damages arising from actions taken on the basis of information contained in this or any other of its publications. SIX Swiss Exchange Ltd expressly reserves the right to alter the prices or product composition at any time.

SIX Swiss Exchange Ltd is a joint-stock company under Swiss law that operates a securities exchange authorised and supervised by the Swiss Financial Market Supervisory Authority FINMA. SIX Swiss Exchange Ltd is a stock exchange that is recognised in France, Italy, the Netherlands and the United Kingdom and may take up operations in Austria, Finland, Germany, Sweden, Belgium and Luxembourg.

* SIX Group, SIX Swiss Exchange, SPI, Swiss Performance Index (SPI), SPI EXTRA, SPI ex SLI, SMI, Swiss Market Index (SMI), SMI MID (SMIM), SMI Expanded, SXI, SXI Real Estate, SXI Swiss Real Estate, SXI Life Sciences, SXI Bio+Medtech, SLI, SLI Swiss Leader Index, SBI, SBI Swiss Bond Index, SAR, SAR SWISS AVERAGE RATE, SARON, SCR, SCR SWISS CURRENT RATE, SCRON, SAION, SCION, VSMI and SWX Immobilienfonds Index are trademarks that have been registered in Switzerland and/or abroad by SIX Group Ltd respectively SIX Swiss Exchange Ltd. Their use is subject to a licence.

© SIX Swiss Exchange Ltd, February 2010

Contact

SIX Swiss Exchange Ltd
Selnaustrasse 30
P.O. Box 1758
CH-8021 Zurich

T +41 58 854 54 54
F +41 58 854 54 55
info@six-swiss-exchange.com
www.six-swiss-exchange.com