

## SLI<sup>®</sup> – Factsheet

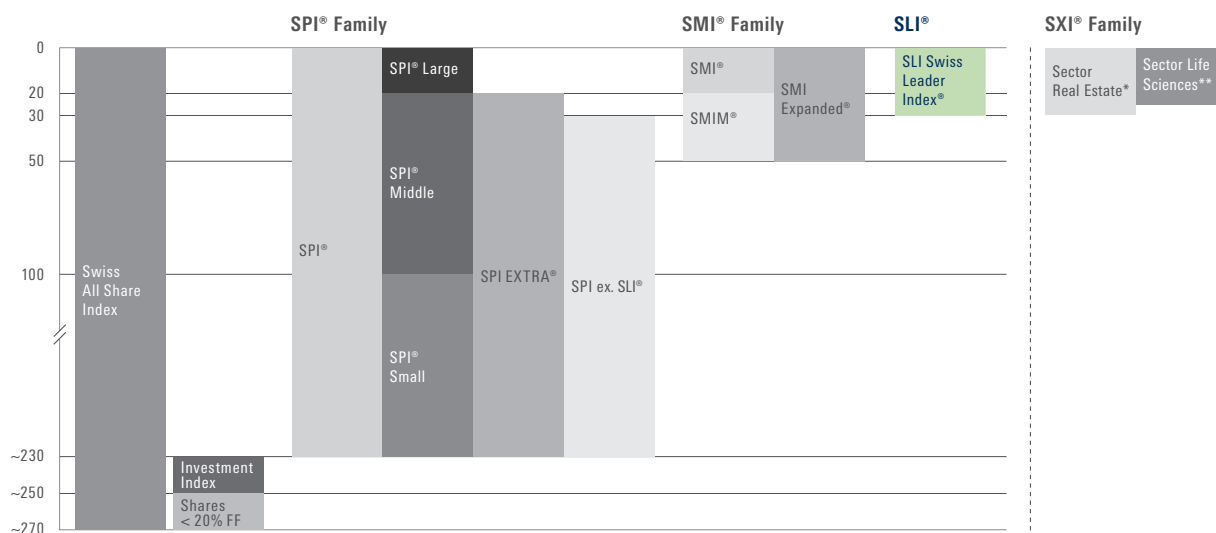
### The SLI Swiss Leader Index<sup>®</sup>

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<sup>®</sup> Family. Consequently, the index weighting of a given issue is limited by means of a  $9/4,5$  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<sup>®</sup> 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<sup>®</sup>, SXI Real Estate<sup>®</sup> Shares, SXI Real Estate<sup>®</sup> Funds, SXI Swiss Real Estate<sup>®</sup>, SXI Swiss Real Estate<sup>®</sup> Shares, SXI Swiss Real Estate<sup>®</sup> Funds

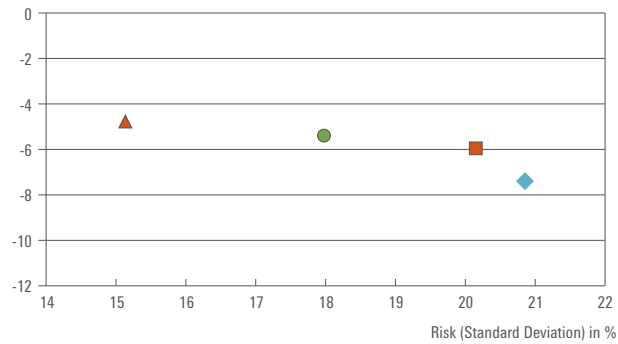
\*\* Sector Life Sciences: SXI Life Sciences<sup>®</sup>, SXI Bio+Medtech<sup>®</sup>

## Risk and return profile SLI® TR

	Returns	Risk (Volatility)	Sharpe Ratio	Dividend Yield	Tracking Error*
YTD	-11.32%	15.34%	-0.80	2.91%	1.20%
1 year back	-11.32%	15.34%	-0.80	2.91%	1.20%
3 years back	6.31%	17.90%	0.33	2.67%	1.58%
5 years back	-5.39%	17.98%	-0.34	2.57%	1.39%

## Risk and return over the last 5 years

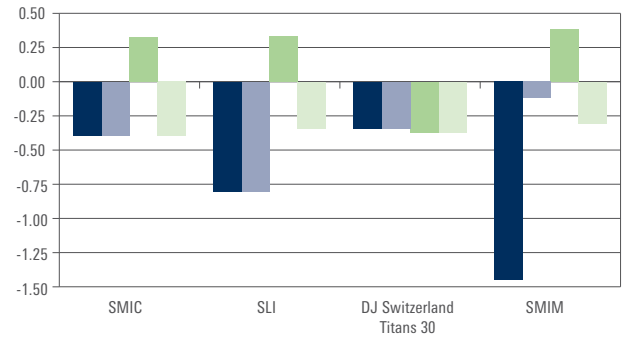
Average yearly returns (TR) in %



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

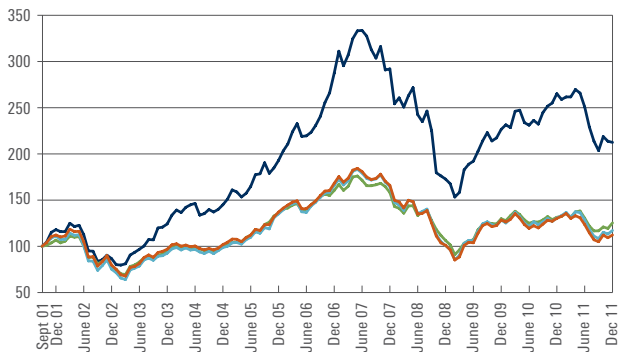
## Sharpe Ratio

Sharpe Ratio (TR)



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

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

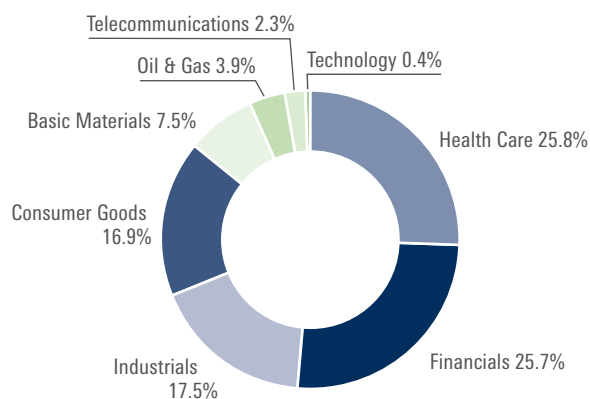


- SLI
- SMI
- DJ Switzerland Titans 30
- SMIM

\* The benchmark for the SLI is the SPI  
All data in the charts above are on a yearly basis as of 30.12.2011

## Sector weightings and basket composition as of 30.12.2011

SLI®



<b>Health Care</b>	<b>25.79%</b>
NOVARTIS N	9.43%
ROCHE GS	9.21%
SYNTHES N	3.44%
SONOVA N	1.41%
ACTELION N	1.12%
LONZA N	0.79%
NOBEL BIOCARE N	0.40%
<b>Financials</b>	<b>25.75%</b>
UBS N	8.75%
ZURICH FINANCIAL N	4.53%
SWISS RE N	4.32%
CS GROUP N	4.29%
JULIUS BAER N	2.22%
BALOISE N	0.94%
SWISS LIFE HOLDING AG N	0.69%
<b>Industrials</b>	<b>17.53%</b>
ABB LTD N	4.54%
HOLCIM N	3.62%
SGS N	2.49%
GEBERIT N	2.11%
KUEHNE+NAGEL INT N	1.73%
SCHINDLER PS	1.55%
ADECCO N	1.48%

<b>Consumer Goods</b>	<b>16.85%</b>
NESTLE N	9.35%
RICHEMONT	4.33%
SWATCH GROUP I	3.17%
<b>Basic Materials</b>	<b>7.53%</b>
SYNGENTA N	4.66%
GIVAUDAN N	2.19%
CLARIANT N	0.68%
<b>Oil &amp; Gas</b>	<b>3.87%</b>
TRANSOCEAN N	3.87%
<b>Telecommunications</b>	<b>2.32%</b>
SWISSCOM N	2.32%
<b>Technology</b>	<b>0.36%</b>
LOGITECH N	0.36%
<b>Total</b>	<b>100.00%</b>

## Quick facts

	SLI®
<b>Name</b>	SLI Swiss Leader Index
<b>Definition</b>	30 of the largest, most liquid stocks in the SPI®
<b>Method of Calculation</b>	Laspeyres free-float; capped weighting
<b>Capping model</b>	9%/4.5%
<b>Baseline Value</b>	Total Return Index: 31.12.1999 = 1 000 Price Index: 31.12.1999 = 1 000
<b>Historical data</b>	31.12.1999
<b>Launch</b>	02.07.2007
<b>Publication</b>	Every second
<b>Criteria for addition</b>	Annual ranking based on order book turnover and capitalisation
<b>Index basket adjustment</b>	Third Friday of September (after closing)
<b>Adjustment of number of stocks (free float)</b>	Third Friday of March and September (after closing)
<b>Adjustment of capping factors</b>	Third Friday of March, June, September and December (after closing)
<b>Index-based products</b>	Eurex futures, Eurex options, warrants, structured products, ETFs (currently available)
<b>No. of stocks</b>	30
<b>Full market capitalisation (as of 30.12.2011)</b>	CHF 810.57 billion
<b>Capped Market capitalisation free float adjusted (as of 30.12.2011)</b>	CHF 342.03 billion

Further information can be found on our website:  
[www.six-swiss-exchange.com/indices/overview\\_en.html](http://www.six-swiss-exchange.com/indices/overview_en.html)  
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