

SLI® – Factsheet

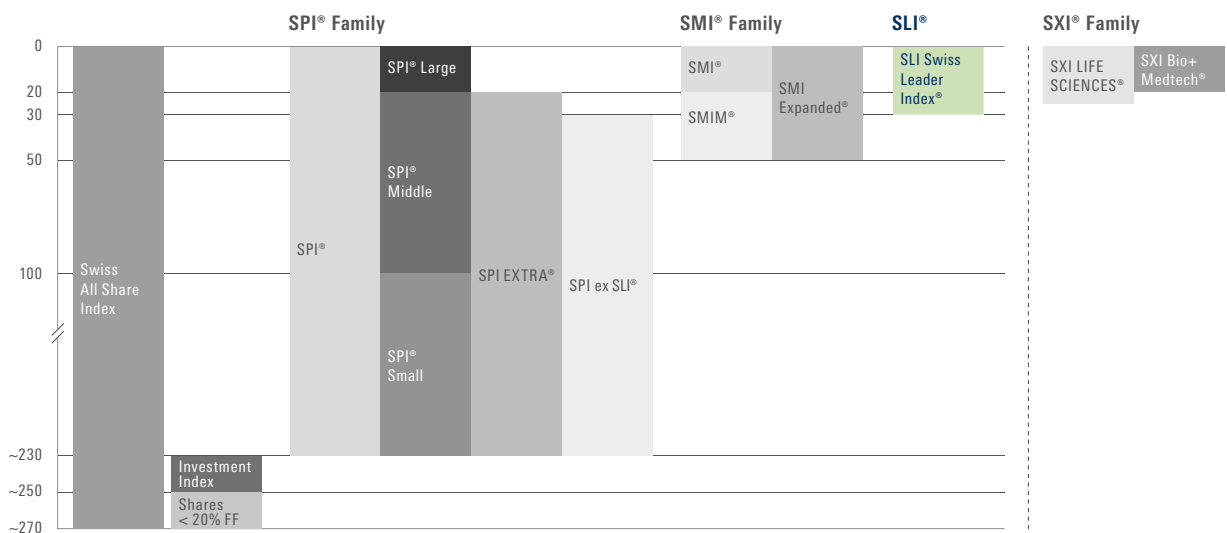
The SLI Swiss Leader Index®

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 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

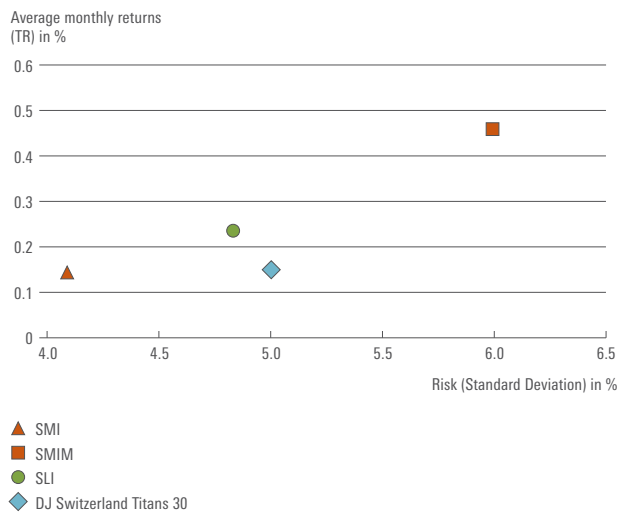
Index structure SIX Swiss Exchange



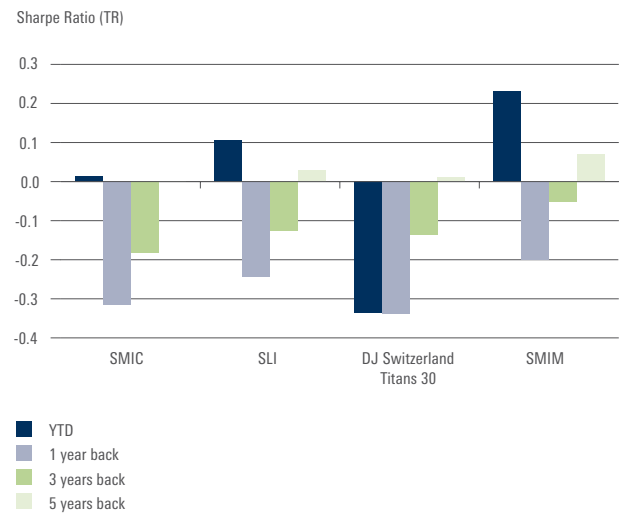
Risk and returns profile SLI® TR

	Returns	Risk (Volatility)	Sharpe Ratio	Dividend Yield	Tracking Error*
YTD	0.82%	8.99%	0.11	0.38%	2.83%
1 year back	-1.95%	7.69%	-0.24	0.22%	2.28%
3 years back	-0.64%	5.65%	-0.13	0.20%	1.47%
5 years back	0.24%	4.83%	0.03	0.18%	1.24%

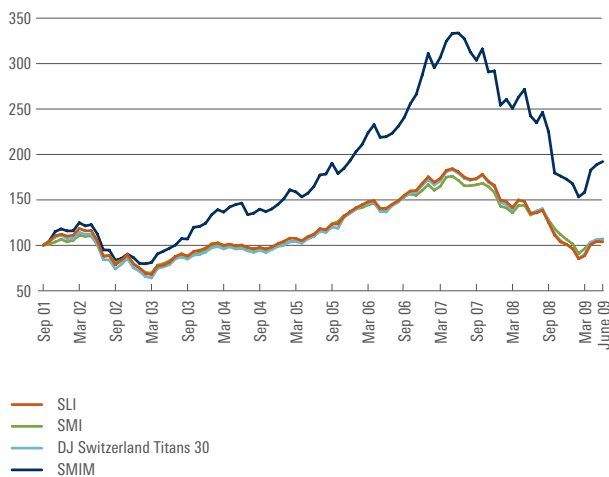
Risk and returns over the last 5 years



Sharpe Ratio



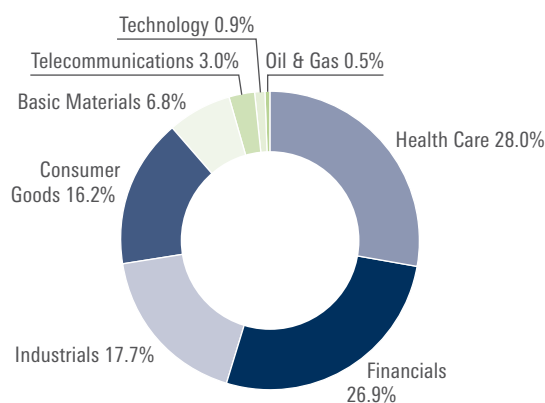
International blue-chip index performance comparison (TR, CHF adjusted)



* The benchmark for the SLI is the SPI
All data in the charts above are on a monthly basis as of 30.06.2009

Sector weightings and basket composition as of 30.06.2009

SLI®



Health Care	27.99%
ROCHE GS	9.37%
NOVARTIS N	9.14%
SYNTHES N	2.39%
ACTELION N	2.39%
LONZA N	2.05%
NOBEL BIOCARE N	1.11%
SONOVA N	1.53%
Financials	26.91%
UBS N	7.72%
SWISS RE N	4.22%
CS GROUP N	4.62%
ZURICH FINANCIAL N	4.43%
JULIUS BAER N	3.35%
BALOISE N	1.52%
SWISS LIFE HOLDING AG N	1.05%
Industrials	17.69%
ABB LTD N	4.47%
HOLCIM N	4.65%
SGS N	2.68%
GEBERIT N	2.00%
ADECCO N	2.07%
KUEHNE+NAGEL INT N	1.70%
OC OERLIKON N	0.12%

Consumer Goods	16.21%
NESTLE N	9.74%
RICHEMONT	4.44%
SWATCH GROUP I	2.03%
Basic Materials	6.77%
SYNGENTA N	4.30%
GIVAUDAN N	1.88%
CLARIANT N	0.60%
Telecommunications	3.01%
SWISSCOM N	3.01%
Technology	0.95%
LOGITECH N	0.95%
Oil & Gas	0.47%
PETROPLUS N	0.47%
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 30.06.2009)	CHF 728.4 billion
Capped Market capitalisation free float adjusted (as of 30.06.2009)	CHF 265.3 billion

Further information can be found on our website:
www.six-swiss-exchange.com/trading/products/indices_en.html
and on:

Index Department:

E-mail: indices@six-group.com

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

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Contact

SIX Swiss Exchange Ltd
Selnaustrasse 30
Postfach 1758
CH-8021 Zürich

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