



Swiss Leader Index (SLI[®])

The SLI Swiss Leader Index[®]

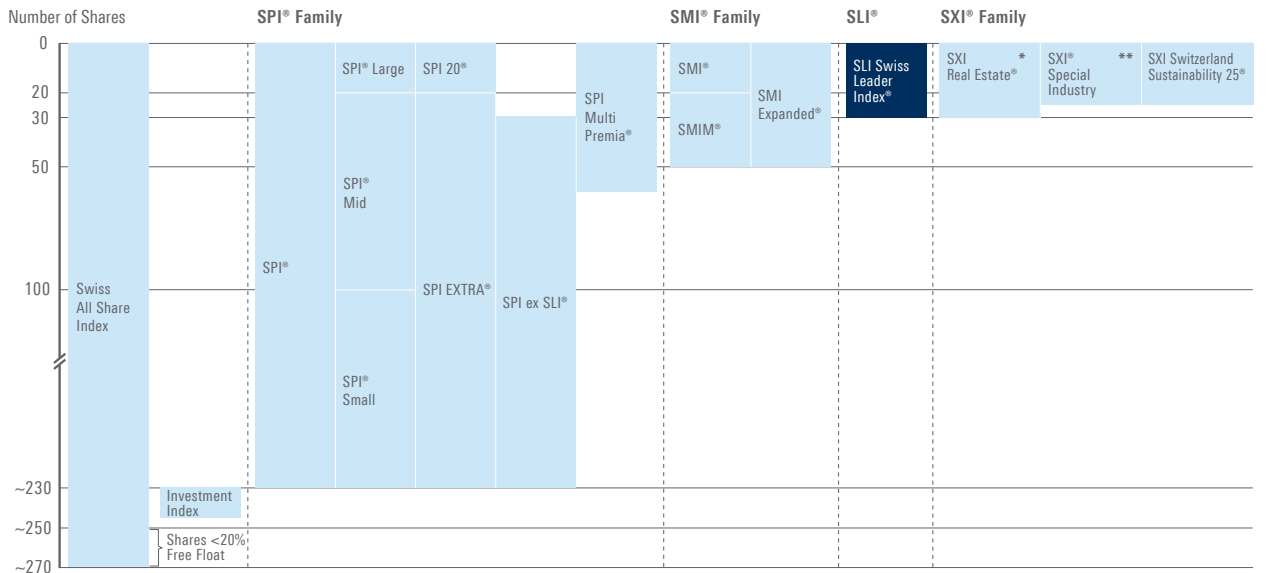
The SLI Swiss Leader Index includes the 30 most liquid stocks traded in the Swiss equity market, the developments of which are reflected by the SPI Family. Consequently, the index weighting of a given issue is limited by means of a $\frac{9}{4.5}$ capping model. In other words, the weighting of each 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

	Symbol	Security no.	ISIN	Reuters RIC	Bloomberg ticker
SLI[®]					
Price	SLI	3025288	CH0030252883	.SLI	SLI
Total Return	SLIC	3025290	CH0030252909	.SLIC	SLIC

Equity index structure



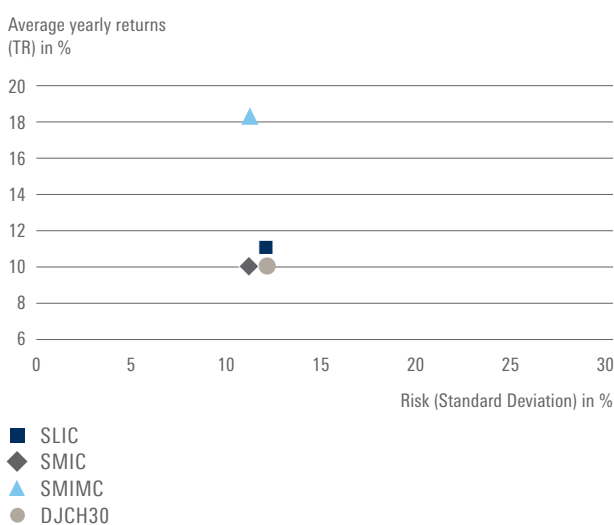
* SXI Real Estate[®]: SXI Real Estate[®] All Shares, SXI Real Estate[®] Broad, SXI Real Estate[®] Shares Broad, SXI Real Estate[®] Funds Broad, SXI Swiss Real Estate[®], SXI Swiss Real Estate[®] Shares, SXI Swiss Real Estate[®] Funds

** SXI[®] Special Industry: SXI Life Sciences[®], SXI-Bio+Medtech[®]

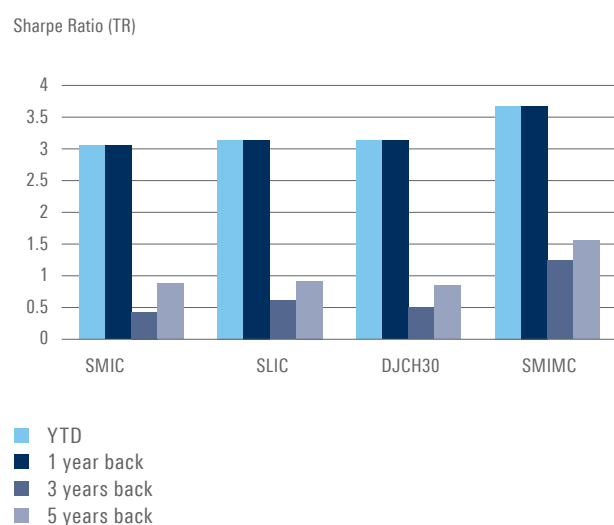
Risk and return profile SLI® TR

	YTD	1 year back	3 years back	5 years back
Returns	20.71%	20.71%	7.83%	11.23%
Risk (Volatility)	6.05%	6.05%	13.68%	11.96%
Sharpe Ratio	3.15	3.15	0.61	0.92
Dividend Yield	3.20%	3.20%	3.20%	3.08%
Tracking Error*	0.85%	0.85%	1.11%	0.95%

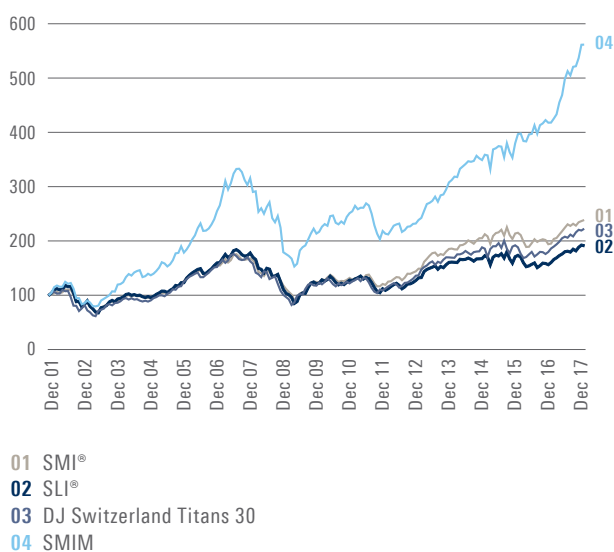
Risk and return over the last 5 years



Sharpe Ratio



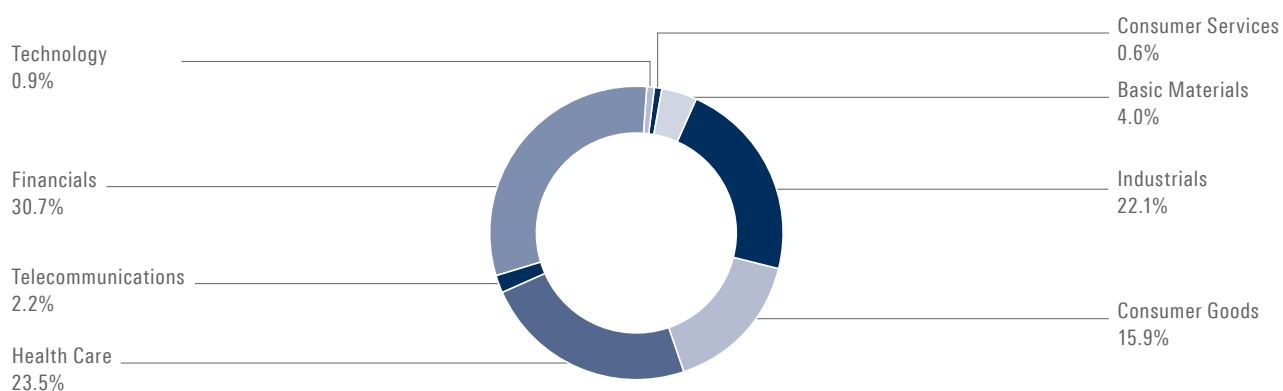
International blue-chip index performance comparison (TR, CHF adjusted)



* The benchmark for the SLI® is the SPI®

Sector weightings and basket composition

SLI®



Short Name	Mkt value
Industrials	30.66%
UBS GROUP N	9.20%
CS GROUP N	4.50%
SWISS RE N	4.48%
ZURICH INSURANCE N	4.43%
PARTNERS GROUP N	2.57%
JULIUS BAER N	2.26%
SWISS LIFE HOLDING AG N	1.97%
BALOISE N	1.25%
Health Care	23.53%
ROCHE GS	9.12%
NOVARTIS N	8.82%
LONZA N	3.32%
SONOVA N	1.41%
VIFOR N	0.87%
Industrials	22.09%
ABB LTD N	4.48%
LAFARGEHOLCIM N	4.47%
SIKA I	2.82%
GEBERIT N	2.69%
SGS N	2.27%
ADECCO N	2.16%
KUEHNE+NAGEL INT N	1.64%
SCHINDLER PS	1.55%

Short Name	Mkt value
Consumer Goods	15.92%
NESTLE N	8.73%
RICHEMONT N	4.51%
SWATCH GROUP I	2.08%
ARYZTA N	0.60%
Basic Materials	4.05%
GIVAUDAN N	3.03%
CLARIANT N	1.01%
Telecommunications	2.23%
SWISSCOM N	2.23%
Technology	0.91%
LOGITECH N	0.91%
Consumer Services	0.61%
DUFRY N	0.61%
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	Annual ranking based on order book turnover and capitalisation
Index basket adjustment	Third Friday of September (after closing)
Adjustment of number of stocks (free-float)	Third Friday in March, June, September and December (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 29.12.2017)	CHF 1,244 billion
Capped Market capitalisation free float adjusted (as of 29.12.2017)	CHF 590 billion

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All used data are on a yearly basis as of 29.12.2017. Source: SIX Swiss Exchange AG

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