



Swiss Leader Index (SLI[®])

The SLI Swiss Leader Index[®]

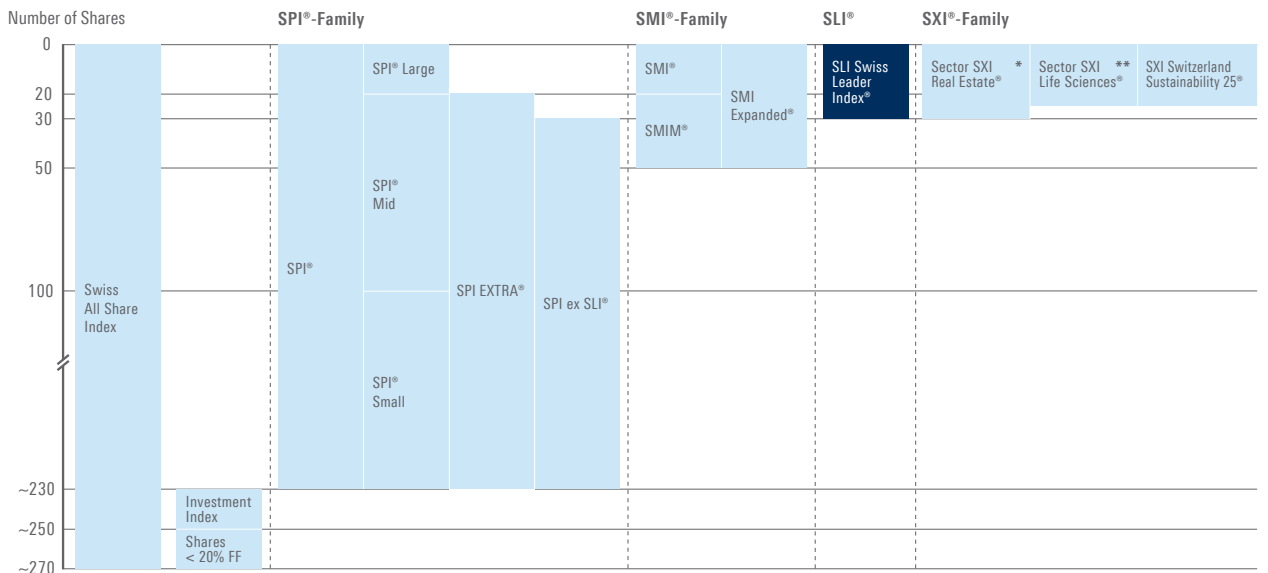
The SLI Swiss Leader Index includes the 30 most liquid stocks traded in the Swiss equity market, the developments of which are reflected by the SPI Family. Consequently, the index weighting of a given issue is limited by means of a $\frac{9}{4.5}$ capping model. In other words, the weighting of each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

Index structure SIX Swiss Exchange



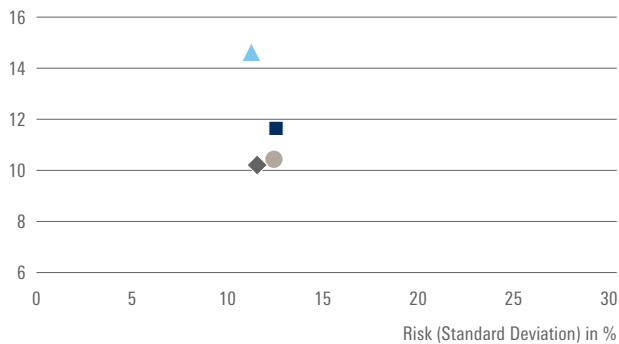
* Sector Real Estate: SXI Real Estate®, SXI Real Estate® Shares, SXI Real Estate® Funds, SXI Swiss Real Estate®, SXI Swiss Real Estate® Shares, SXI Swiss Real Estate® Funds
 ** Sector Life Sciences: SXI Life Sciences®, SXI-Bio+Medtech®

Risk and return profile SLI® TR

	YTD	1 year back	3 years back	5 years back
Returns	0.82%	0.82%	4.23%	11.48%
Risk (Volatility)	12.27%	12.27%	13.64%	12.36%
Sharpe Ratio	0.12	0.12	0.35	0.91
Dividend Yield	3.48%	3.48%	3.14%	3.07%
Tracking Error*	1.38%	1.38%	1.04%	0.97%

Risk and return over the last 5 years

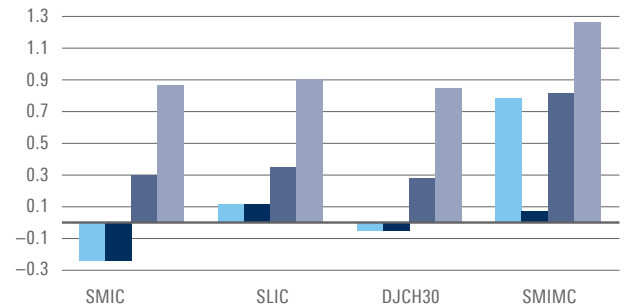
Average yearly returns (TR) in %



■ SLIC
◆ SMIC
▲ SMIMC
● DJCH30

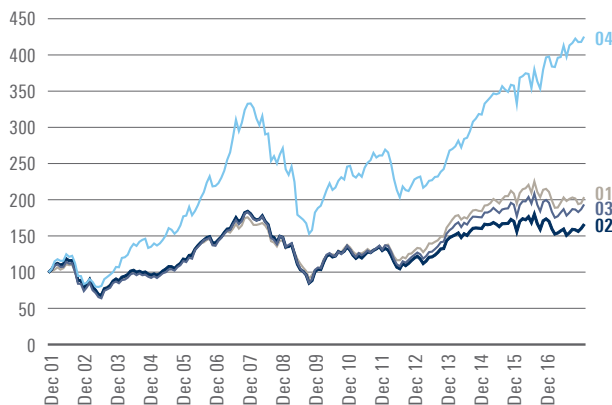
Sharpe Ratio

Sharpe Ratio (TR)



■ YTD
■ 1 year back
■ 3 years back
■ 5 years back

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

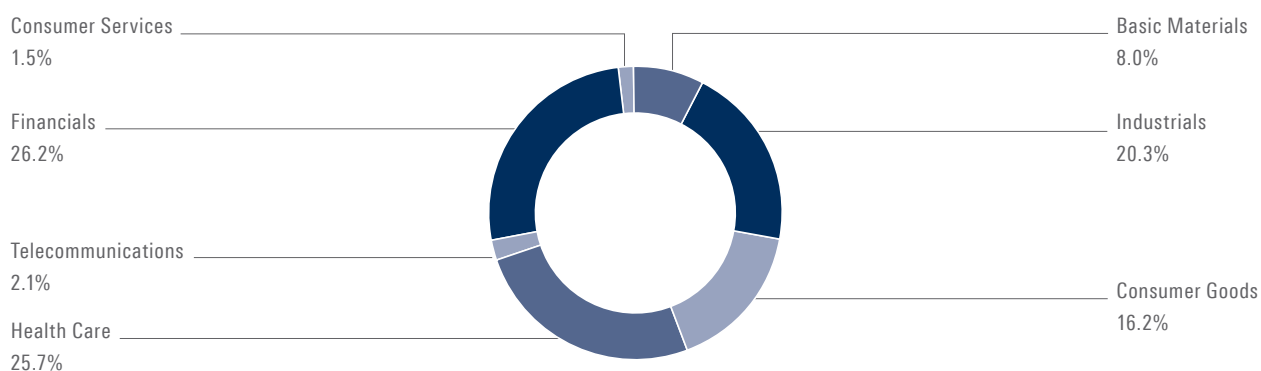


01 SMI®
02 SLI®
03 DJ Switzerland Titans 30
04 SMIM

* The benchmark for the SLI® is the SPI®

Sector weightings and basket composition as of 30.12.2016

SLI®



Short Name	Mkt value
Financials	26.20%
UBS GROUP N	8.37%
ZURICH INSURANCE N	4.52%
SWISS RE N	4.49%
CS GROUP N	4.20%
JULIUS BAER N	1.82%
SWISS LIFE HOLDING AG N	1.66%
BALOISE N	1.15%
Health Care	25.69%
NOVARTIS N	9.38%
ROCHE GS	9.15%
ACTELION N	4.27%
LONZA N	1.68%
SONOVA N	1.21%
Industrials	20.32%
ABB LTD N	4.52%
LAFARGEHOLCIM N	4.43%
GEBERIT N	2.72%
ADECCO N	2.05%
SGS N	2.04%
SIKA I	1.89%
KUEHNE+NAGEL INT N	1.36%
SCHINDLER PS	1.31%

Short Name	Mkt value
Consumer Goods	16.19%
NESTLE N	9.22%
RICHEMONT N	4.48%
SWATCH GROUP I	1.76%
ARYZTA N	0.74%
Basic Materials	7.97%
SYNGENTA N	4.40%
GIVAUDAN N	2.67%
CLARIANT N	0.90%
Telecommunications	2.08%
SWISSCOM N	2.08%
Consumer Services	1.55%
GALENICA N	0.83%
DUFRY N	0.71%
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 30.12.2016)	CHF 1,125 billion
Capped Market capitalisation free float adjusted (as of 30.12.2016)	CHF 556 billion

Please visit our website for further information: www.six-swiss-exchange.com/indices

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All used data are on a yearly basis as of 31.12.2016. Source: SIX Swiss Exchange Ltd

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