

SWISS LEADER INDEX TOTAL RETURN INDEX

Index description

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 sector specific 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.

Key facts

- » "In order to achieve the stated index objective SIX Swiss Ex-change defines the general principles that govern the index methodology. SIX Swiss Exchange publishes the index objective and rules for all indices.
- » Representative: the development of the market is represented by the index
- » Tradable: the index components are tradable in terms of company size and market
- » Replicable: the development of the index can be replicated in practise with a portfolio
- » Stable: high index continuity
- » Rules-based: index changes and calculations are rule-based
- » Projectable: changes in rules are with appropriate lead time (usually at least 2 trading days) no retrospective rule changes
- » Transparent: Decisions are based on public information"

Descriptive statistics

Index	Market cap (CHF mn.)		Components (CHF mn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
Swiss Leader Index Total Return Index	546,422.2	492,206.6	16406.9	11899.8	47035.9	3674.9	9.6	0.7	N/A
Swiss Performance Index SPI Total Return Index	1,374,397.4	1,218,423.9	5886.1	485.4	239,767.7	1.6	19.7	0.0	N/A

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
Swiss Leader Index Total Return Index	177,508.	189170.	168717.	146371.	127034.	-6.2	-6.2	5.2	21.3	39.7
Swiss Performance Index SPI Total Return Index	861070.	909397.	826263.	678940.	581495.	-5.3	-5.3	4.2	26.8	48.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
Swiss Leader Index Total Return Index	0.0	26.0	26.0	17.9	16.1	2.6	-3.2	-3.2	0.3	0.4
Swiss Performance Index SPI Total Return Index	0.0	24.8	24.8	17.3	15.5	0.6	-2.9	-2.9	0.3	0.5
Index to benchmark	Correlation					Tracking error (%)				
Swiss Leader Index Total Return Index	1.0	1.0	1.0	1.0	1.0	3.3	3.3	2.7	2.6	3.3
Index to benchmark	Beta					Annualized information ratio				
Swiss Leader Index Total Return Index	1.0	1.0	1.0	1.0	1.1	-2.9	-2.9	0.5	-0.6	-0.3

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

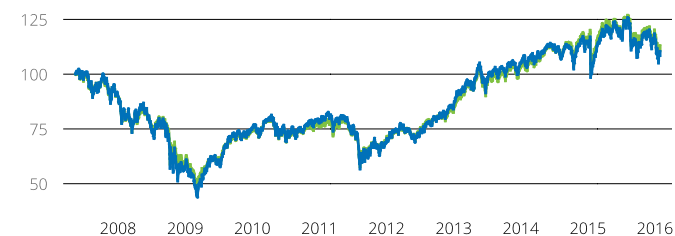
(CHF, total return), all data as of Jan. 29, 2016

BLUE-CHIP INDICES

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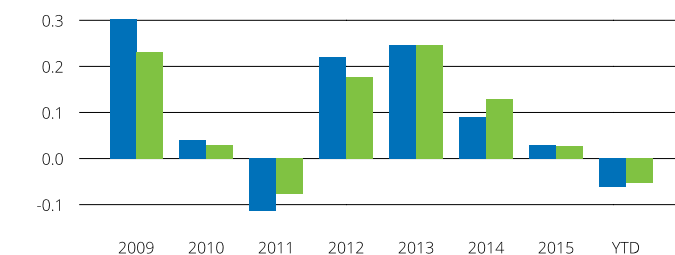
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
Swiss Leader Index Total Return Index	7.0	7.6	6.9	7.6	1.1	N/A	0.9	2.4
Swiss Performance Index SPI Total Return Index	16.6	17.6	16.1	17.4	2.3	N/A	2.1	5.7

Performance and annual returns⁴

— Swiss Leader Index Total Return Index

— Swiss Performance Index SPI Total Return Index



■ Swiss Leader Index Total Return Index

■ Swiss Performance Index SPI Total Return Index

Methodology

"The weighting of the stocks within this index is based, as is the case with all SIX Swiss Exchange stock indices, on the free-float market capitalisation. To ensure that the composition of the SLI® maintains a high level of continuity, the stocks contained within it are subject to a special admission and exclusion procedure. This is based on the criteria of free-float market capitalisation and liquidity. The index-basket adjustments which arise from this procedure are, as a rule, made once per year."

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	CHF	CH0030252883	SLI	.SLI
Price	CHF	CH0030252883	SLI	.SLI
Total Return	CHF	CH0030252909	SLIC	.SLIC
Total Return	CHF	CH0030252909	SLIC	.SLIC

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float
Cap factor	9%/4%
No. of components	30
Review frequency	Once a year, 3rd Friday in September
Calculation/distribution	Real time
Calculation hours	09:02 - 17:33 CET
Base value/base date	1000 as of Dec. 30, 1999
History	Dec. 30, 1999
Inception date	Jun. 2, 2007

To learn more about the inception date, the currency, the calculation hours and historical values, please see the data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on back testing, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Back tested performance information is purely hypothetical and is provided in this document solely for information purposes. Back tested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as basis for the definition of Customized indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

⁴ STOXX data from May 14, 2007 to Jan. 29, 2016

(CHF, total return), all data as of Jan. 29, 2016

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
NESTLE N	Food & Beverage	CH	9.56
ROCHE GS	Health Care	CH	9.12
NOVARTIS N	Health Care	CH	8.66
UBS GROUP N	Banks	CH	8.51
SYNGENTA N	Chemicals	CH	4.61
ABB LTD N	Industrial Goods & Services	CH	4.58
SWISS RE N	Insurance	CH	4.58
RICHEMONT N	Personal & Household Goods	CH	4.33
ZURICH INSURANCE N	Insurance	CH	4.16
CS GROUP N	Banks	CH	4.08

⁴ Based on the composition as of Jan. 29, 2016
