



Swiss Leader Index Price Index

Index Description

The Swiss Leader Index Price Index measures the development of the extended Swiss Blue Chip equity market. The 30 largest and most liquid equity instruments traded at SIX are selected as components. The index composition is fixed to 30 shares which are generally freefloat market capitalisation weighted. The SLI applies a capping scheme to increase the weight of smaller components and therefore distributes the risk exposure more equally among all components. The index is standardised at 1000 points on December 30, 1999. It covers roughly 50% of the entire Swiss equity market compared to 99% of its benchmark Swiss Performance Index SPI® Price.

Index Performance



Annual Index Return¹

Year	SLI	SPI
2021	31.08%	25.98%
2020	3.00%	0.61%
2019	25.85%	26.51%
2018	-14.66%	-11.43%
2017	17.02%	16.37%
2016	-2.57%	-4.67%
2015	0.07%	-0.25%
2014	5.86%	9.73%

Risk and Return Profile

	YTD	3 Mths	1 Yr ¹	3 Yrs ¹	7 Yrs ¹	15 Yrs ¹
Return						
SLI	19.77%	8.40%	29.96%	11.15%	6.39%	3.72%
SPI	16.65%	8.68%	22.59%	10.78%	6.01%	3.23%
Volatility						
SLI	0.68%	0.57%	0.80%	0.66%	0.40%	0.31%
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
Tracking Err.						
SLI ²	0.18%	0.16%	3.36%	4.64%	3.83%	4.33%

¹ Annualized values; ² Used benchmark: Swiss Performance Index SPI® Price

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
SLI	06/01/2007	03/09/2009	1,452	602	-58.57%
SPI	06/01/2007	03/09/2009	603	271	-54.99%

Dividend Yield & Turnover

	SLI	SPI
Div. Yield		
2021	2.45%	2.58%
2020	3.51%	3.19%
2019	3.21%	3.10%
2018	3.23%	3.20%
2017	3.20%	3.09%
2016	3.48%	3.42%
2015	2.93%	2.93%
Turnover		
2021	4.41%	0.98%
2020	10.72%	2.87%
2019	14.02%	4.59%
2018	16.51%	3.05%
2017	24.05%	8.45%
2016	21.28%	3.36%
2015	12.20%	3.54%

All data retrieved as of 08/31/2021

Index Characteristics

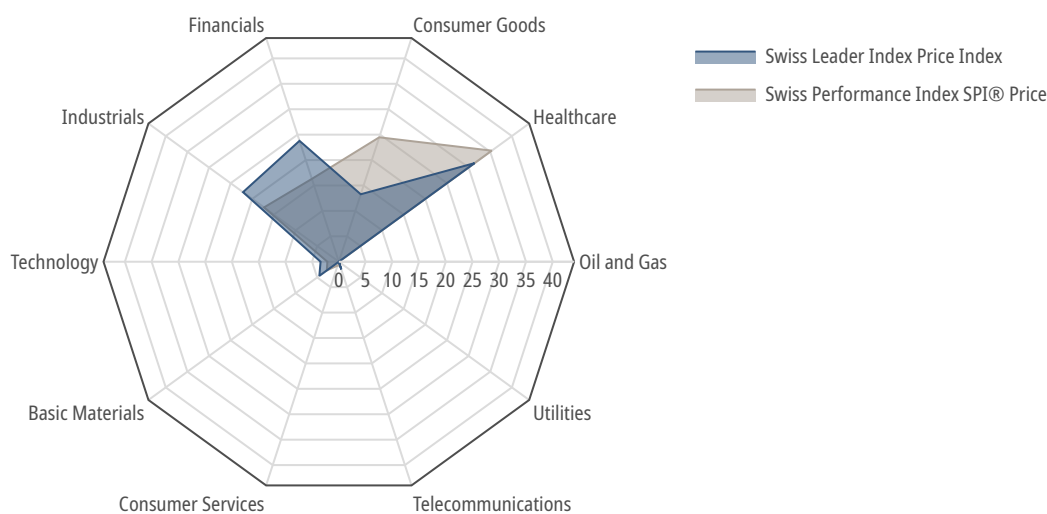
	SLI	SPI
Historical Data Since	-	01/03/1996
Launch Date	12/30/1999	06/01/1987
Calculation Interval	tick-by-tick	3 minutes
No of Components	30	218
Mcap (Mio CHF)³		
Index Mcap	909,085.06	1,786,951.98
Largest Mcap	83,786.7	333,446.94
Smallest Mcap	4,337.14	1.09
Average Mcap	30,302.84	8,197.03
Median Mcap	24,400.73	611.6

³ Market capitalization free-float adjusted

Top 10 Swiss Leader Index Price Index Components

	Mcap (Mio CHF) ³	Weight
ROCHE GS	83,786.70	9%
NESTLE N	79,000.26	9%
NOVARTIS N	78,777.91	9%
ZURICH INSURANCE N	60,484.99	7%
LONZA N	46,041.65	5%
SIKA N	43,867.44	5%
ABB LTD N	42,570.05	5%
UBS GROUP N	40,765.11	4%
ALCON N	37,697.37	4%
PARTNERS GROUP N	36,843.67	4%
Total	549,835.15	60%

Index Sector Weights (in %)



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SLI					
Price	SLI	CH0030252883	.SLI	SLI	Yes
Total Return	SLIC	CH0030252909	.SLIC	SLIC	Yes
SPI					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes

Index Methodology

The Swiss Leader Index Price Index is calculated as a free float market capitalization weighted index using the Laspeyres method. The respective methodology approaches are described in more detail in the [Rulebook](#).

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