



# Swiss Leader Index Total Return

## Index Description

The Swiss Leader Index Total Return 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® Total Return.

## Index Performance



## Annual Index Return<sup>1</sup>

Year	SLI	SPI
2021	35.92%	30.89%
2020	6.62%	3.82%
2019	29.86%	30.40%
2018	-11.90%	-8.59%
2017	20.77%	19.98%
2016	0.82%	-1.41%
2015	3.00%	2.68%
2014	9.03%	13.00%

## Risk and Return Profile

	YTD	3 Mths	1 Yr <sup>1</sup>	3 Yrs <sup>1</sup>	7 Yrs <sup>1</sup>	15 Yrs <sup>1</sup>
<b>Return</b>						
SLI	22.70%	8.44%	33.57%	14.59%	9.75%	6.76%
SPI	19.66%	8.72%	25.98%	14.08%	9.28%	6.32%
<b>Volatility</b>						
SLI	0.67%	0.57%	0.79%	0.66%	0.40%	0.31%
SPI	0.61%	0.50%	0.72%	0.58%	0.36%	0.28%
<b>Tracking Err.</b>						
SLI <sup>2</sup>	0.18%	0.16%	3.34%	4.58%	3.78%	4.31%

<sup>1</sup> Annualized values; <sup>2</sup> Used benchmark: Swiss Performance Index SPI® Total Return

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>15 Years back</b>					
SLI	06/01/2007	03/09/2009	1,644	705	-57.10%
SPI	06/01/2007	03/09/2009	7,747	3,622	-53.25%

## Dividend Yield & Turnover

	SLI	SPI
<b>Div. Yield</b>		
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%

	SLI	SPI
<b>Turnover</b>		
2021	6.70%	3.24%
2020	13.90%	5.72%
2019	17.00%	7.66%
2018	19.48%	6.19%
2017	26.88%	11.06%
2016	24.47%	6.36%
2015	14.84%	6.26%

All data retrieved as of 08/31/2021

## Index Characteristics

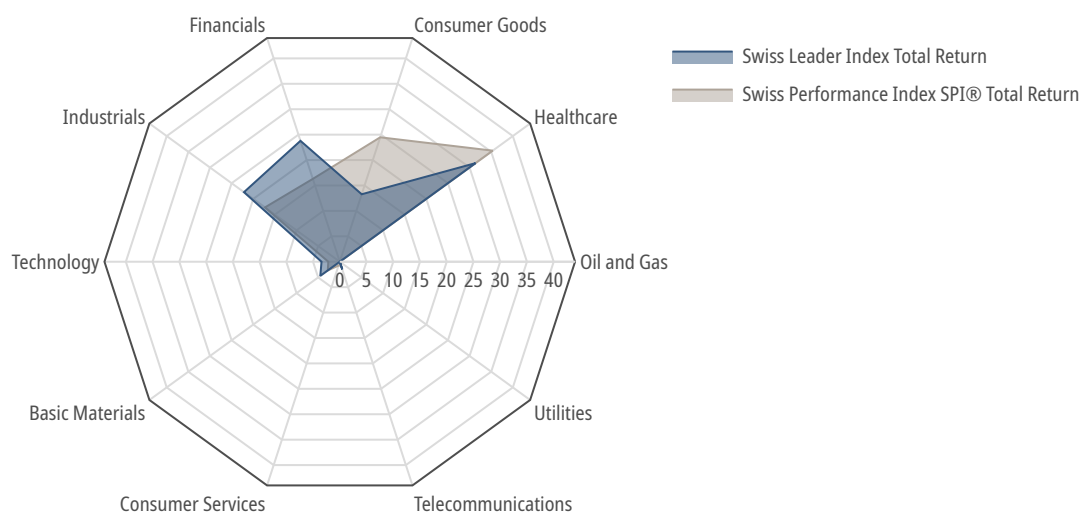
	SLI	SPI
Historical Data Since	-	-
Launch Date	12/30/1999	06/01/1987
Calculation Interval	tick-by-tick	3 minutes
No of Components	30	218
<b>Mcap (Mio CHF)<sup>3</sup></b>		
Index Mcap	909,085.06	1,786,951.98
Largest Mcap	83,786.7	333,446.94
Smallest Mcap	4,337.14	1.09
Average Mcap	30,302.84	8,197.03
Median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

<sup>3</sup> Market capitalization free-float adjusted

## Top 10 Swiss Leader Index Total Return Components

	Mcap (Mio CHF) <sup>3</sup>	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
<b>SLI</b>					
Total Return	SLIC	CH0030252909	.SLIC	SLIC	Yes
Price	SLI	CH0030252883	.SLI	SLI	Yes
<b>SPI</b>					
Total Return	SXGE	CH0009987501	.SSH1	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The Swiss Leader Index Total Return 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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