



# Swiss Leader Index SLI® Total Return

## Index Description

The Swiss Leader Index SLI® TR (SLIC) 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 52% of the entire Swiss equity market compared to 99% of its benchmark Swiss Performance Index SPI® Total Return (SXGE).

## Index Performance



## Annual Index Return

Year	SLIC	SXGE
YTD	5.07%	1.97%
2023	11.76%	6.09%
2022	-18.41%	-16.48%
2021	26.15%	23.38%
2020	6.62%	3.82%
2019	30.05%	30.59%
2018	-11.87%	-8.57%
2017	20.71%	19.92%

## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SLIC	5.07%	9.19%	9.07%	6.13%	7.95%	10.31%
SXGE	1.97%	4.80%	3.86%	4.18%	6.81%	9.27%
<b>Volatility</b>						
SLIC	3.03%	2.92%	10.13%	14.48%	13.80%	13.78%
SXGE	2.04%	3.10%	9.44%	13.09%	12.03%	11.83%
<b>Tracking Err.</b>						
SLIC	5.07%	3.66%	3.37%	3.43%	3.87%	4.10%

<sup>1</sup>Annualized values for figures > 1Yr; <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>					
SLIC	02/18/2011	08/10/2011	1,327.61	911.22	-31.36%
SXGE	04/15/2010	08/10/2011	6,124.16	4,395.38	-28.23%

## Dividend Yield & Turnover

	SLIC	SXGE
<b>Div.Yield</b>		
2024	0.00%	0.01%
2023	3.18%	3.05%
2022	2.91%	2.70%
2021	2.56%	2.65%
2020	3.51%	3.19%
2019	3.21%	3.10%
2018	3.23%	3.20%

## Turnover

	SLIC	SXGE
2024	0.00%	0.01%
2023	22.76%	6.53%
2022	13.63%	5.36%
2021	12.44%	4.07%
2020	13.90%	5.41%
2019	16.82%	7.09%
2018	16.32%	4.72%

## Index Characteristics

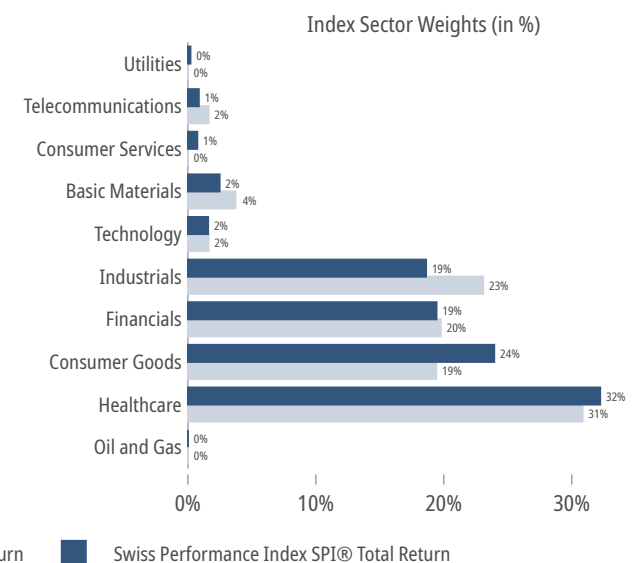
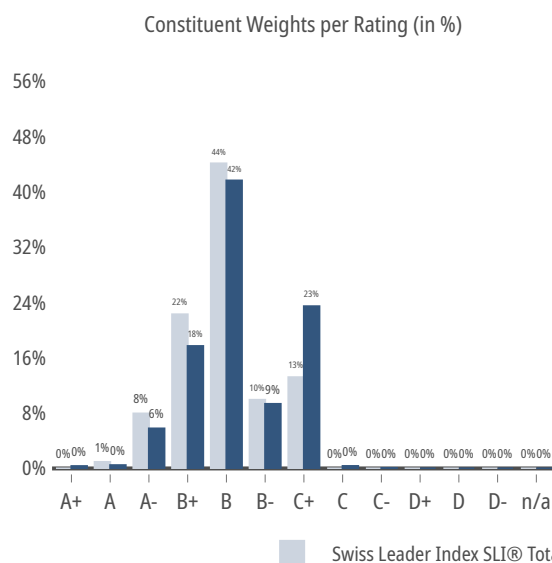
	SLIC	SXGE
No of Components	30	212
Historical Data Since	01/01/1996	01/01/1996
Launch Date	07/02/2007	08/01/1987
ESG Rating	B (8.05)	B (7.74)
Calculation Interval	tick-by-tick	3 minutes
<b>Mcap Mio CHF</b>		
Index Mcap	795,178.03	1,516,276.09
Largest Mcap	75,584.04	244,999.20
Smallest Mcap	2,606.40	0.49
Average Mcap	26,505.93	7,152.25
Median Mcap	18,047.38	537.96

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

## Top 10 Components

	Mcap (Mio CHF) <sup>3</sup>	Weight
RICHEMONT N	75,584.04	9.51%
NOVARTIS N	70,495.24	8.87%
NESTLE N	61,719.65	7.76%
ROCHE GS	59,098.33	7.43%
ABB LTD N	38,063.14	4.79%
ALCON N	37,567.45	4.72%
HOLCIM N	36,819.74	4.63%
ZURICH INSURANCE N	34,643.16	4.36%
SIKA N	34,549.48	4.34%
LONZA N	34,404.56	4.33%
Total	482,944.80	60.73%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SLIC</b>					
Total Return	SLIC	CH0030252909	.SLIC	SLIC	Yes
Price	SLI	CH0030252883	.SLI	SLI	Yes
<b>SXGE</b>					
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes

## Index Methodology

The Swiss Leader Index SLI® 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](#).

## Licensing

The use of SMI Indices and their registered trademarks (®) as well as the access to restrictive index data are governed by a licensing agreement. To request for an index data license, please fill in our [contact form](#).

For legal purposes, please consider the [SIX Disclaimer](#).

**SIX**  
Pfingstweidstrasse 110  
CH-8021 Zurich  
[www.six-group.com/indices](http://www.six-group.com/indices)

**Business Support**  
Index Sales, Licensing and Data  
T +41 58 399 2600  
[indexdata@six-group.com](mailto:indexdata@six-group.com)

**Technical Support**  
Index Operations  
T +41 58 399 2229  
[indexsupport@six-group.com](mailto:indexsupport@six-group.com)