



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 55% of the entire Swiss equity market compared to 99% of its benchmark Swiss Performance Index SPI TR (SXGE).

Index Performance



Annual Index Return

Year	SLIC	SXGE
YTD	9.23%	5.98%
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 Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SLIC	9.23%	9.92%	16.41%	5.20%	8.35%	10.27%
SXGE	5.98%	6.67%	8.94%	3.23%	7.12%	9.24%
Volatility						
SLIC	3.61%	3.61%	10.61%	14.25%	13.83%	13.77%
SXGE	6.09%	6.09%	10.03%	12.72%	12.07%	11.80%
Tracking Err.						
SLIC	4.68%	4.68%	2.90%	3.40%	3.87%	4.09%

¹Annualized values for figures > 1Yr; ²Used benchmark: Swiss Performance Index SPI Total Return

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
15 Years back					
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
Div.Yield		
2024	1.54%	1.72%
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	4.60%	2.10%
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

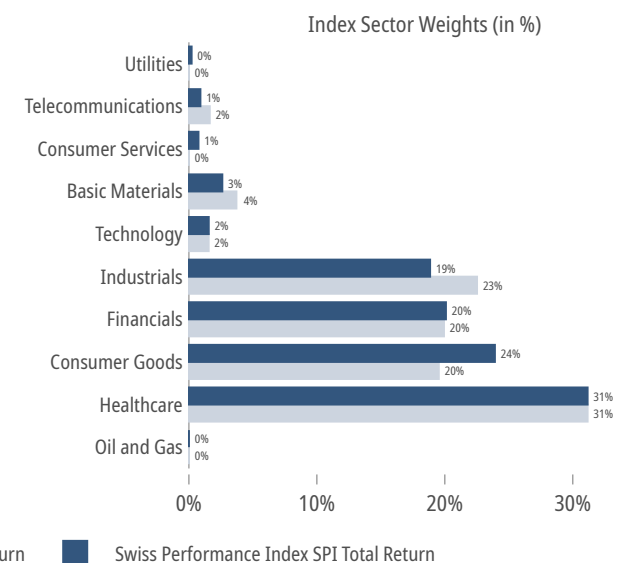
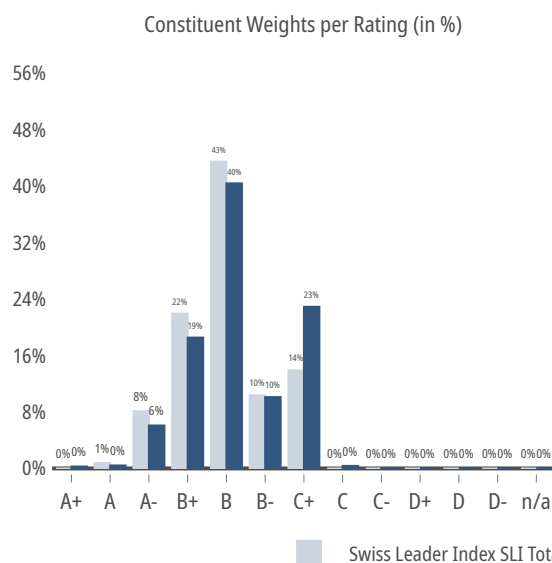
	SLIC	SXGE
No of Components	30	212
Historical Data Since	01/01/1996	01/01/1996
Launch Date	07/02/2007	08/01/1987
ESG Rating	B (8.02)	B (7.76)
Calculation Interval	tick-by-tick	3 minutes
Mcap Mio CHF		
Index Mcap	860,735.60	1,562,286.11
Largest Mcap	78,349.06	255,652.50
Smallest Mcap	3,113.23	0.44
Average Mcap	28,691.19	7,369.27
Median Mcap	18,239.60	604.90

³Market capitalization free-float adjusted

Top 10 Components

	Mcap (Mio CHF) ³	Weight
NESTLE N	78,349.06	9.10%
NOVARTIS N	75,995.86	8.83%
RICHEMONT N	72,653.75	8.44%
ROCHE GS	70,596.08	8.20%
HOLCIM N	41,677.43	4.84%
UBS GROUP N	40,481.99	4.70%
LONZA N	40,228.02	4.67%
SIKA N	39,182.80	4.55%
ABB LTD N	39,157.76	4.55%
ZURICH INSURANCE N	38,774.24	4.50%
Total	537,096.99	62.40%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SLIC					
Total Return	SLIC	CH0030252909	.SLIC	SLIC	Yes
Price	SLI	CH0030252883	.SLI	SLI	Yes
SXGE					
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

Business Support
Index Sales, Licensing and Data
T +41 58 399 2600
indexdata@six-group.com

Technical Support
Index Operations
T +41 58 399 2229
indexsupport@six-group.com