



SPI ex SLI® Price

Index Description

The SPI ex SLI® Price (SXSLIX) index measures the development of small and medium-sized Swiss equity market. The composition consists of the SPI without the components of the SLI. The index consists of a variable amount of components - currently 191. The components are weighted by their freefloat market capitalisation. The index was launched on September 03, 2007 and standardised at 1000 points as of December 31, 1999. It covers roughly 13% of the freefloat market capitalization of the entire Swiss equity market. Its benchmark Swiss Performance Index SPI® Price (SPIX) covers 99% of that market.

Index Performance



Annual Index Return

Year	SXSLIX	SPIX
YTD	-17.39%	-11.54%
2021	17.62%	20.19%
2020	4.34%	0.61%
2019	22.92%	26.67%
2018	-17.80%	-11.41%
2017	28.81%	16.32%
2016	8.16%	-4.67%
2015	7.36%	-0.25%

Risk and Return Profile¹

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
Return						
SXSLIX	-17.39%	-7.31%	-9.66%	4.36%	5.56%	-
SPIX	-11.54%	-4.11%	-0.94%	5.92%	3.69%	1.44%
Volatility						
SXSLIX	10.22%	11.27%	13.84%	14.59%	12.57%	-
SPIX	9.91%	10.61%	13.70%	12.55%	11.83%	12.62%
Tracking Err.						
SXSLIX	2.78%	2.54%	5.37%	5.59%	6.51%	-

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

Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
10 Years back					
SXSLIX	02/19/2020	03/18/2020	2,687.09	1,904.44	-29.13%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

Dividend Yield & Turnover

	SXSLIX	SPIX
Div.Yield		
2022	2.03%	2.55%
2021	1.97%	2.65%
2020	2.60%	3.19%
2019	2.58%	3.10%
2018	2.15%	3.20%
2017	2.08%	3.09%
2016	2.51%	3.42%
Turnover		
2022	11.15%	1.40%
2021	8.72%	1.98%
2020	21.29%	2.87%
2019	10.99%	4.59%
2018	10.47%	3.05%
2017	24.48%	8.45%
2016	10.69%	3.36%

All data retrieved as of 05/31/2022

Index Characteristics

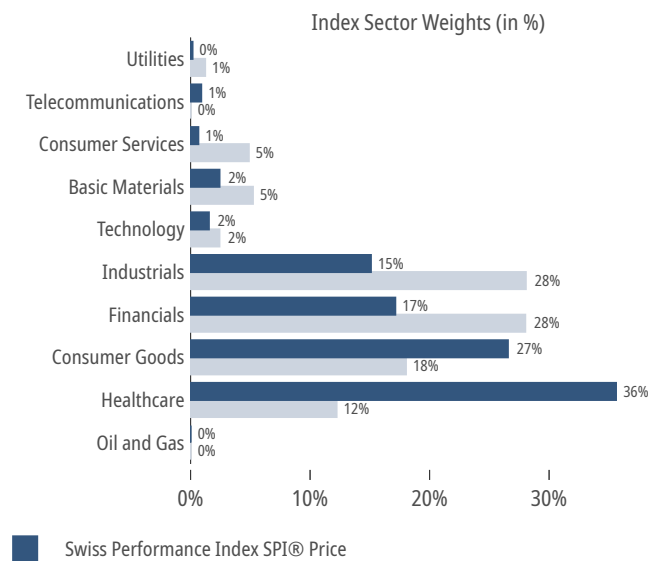
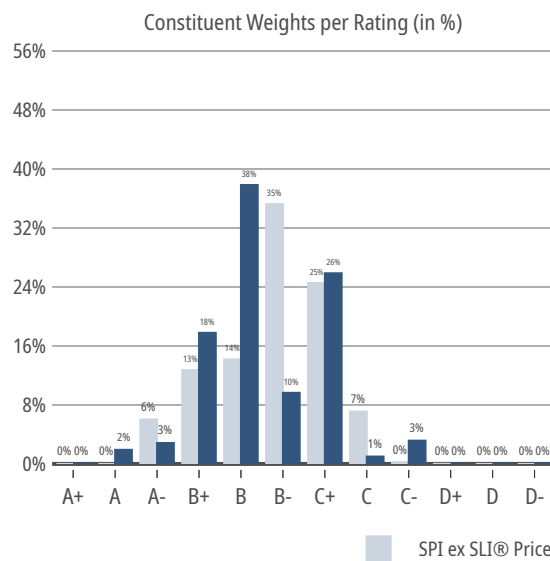
	SXSLIX	SPIX
No of Components	191	221
Historical Data Since	12/30/1999	01/03/1996
Launch Date	09/03/2007	01/01/1996
ESG Rating	B- (7.18)	B (7.52)
Calculation Interval	3 minutes	3 minutes
Mcap Mio CHF		
Index Mcap	215,287.25	1,622,635.15
Largest Mcap	10,696.93	329,355.00
Smallest Mcap	0.85	0.85
Average Mcap	1,127.16	7,342.24
Median Mcap	440.00	597.47

³Market capitalization free-float adjusted

Top 10 SPI ex SLI® Price Components

	Mcap (Mio CHF) ³	Weight
LINDT N	10,696.93	4.97%
LINDT PS	10,301.08	4.78%
ROCHE I	9,959.64	4.63%
BARRY CALLEBAUT N	7,489.04	3.48%
BALOISE N	7,465.40	3.47%
SWISS PRIME SITE N	7,403.35	3.44%
SIG Group N	7,297.93	3.39%
EMS-CHEMIE N	5,584.06	2.59%
PSP N	5,238.11	2.43%
FISCHER N	4,420.77	2.05%
Total	75,856.31	35.23%

Sustainability Characteristics and Sector Exposure



Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
SXSLIX					
Price	SXSLIX	CH0033051415	.SXSLIX	SPIEXX	No
Total Return	SXSLI	CH0033051423	.SXSLI	SPIEX	No
SPIX					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

Index Methodology

The SPI ex SLI® Price 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