EURO STOXX® SMALL INDEX

Stated objective

The EURO STOXX® Size indices provide a broad yet liquid representation of large, mid and small cap companies of 12 Eurozone countries: Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The indices have a variable number of components and is part of the EURO STOXX Size index family.

Key facts

» Liquid gateway to Eurozone stocks

» Transparent and rules-based methodology

» Buffer rule applied on parent index level aims to reduce turnover

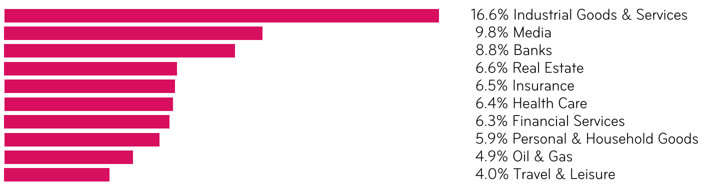
» Weighted by free-float market cap

» Serves as an underlying for a variety of financial products such as options, futures and ETFs

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Small Index	423.2	239.9	2.6	2.5	4.6	1.3	1.9	0.5	47.5
EURO STOXX Index	5,187.5	3,861.4	13.4	6.1	116.6	1.3	3.0	0.0	3.6

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Small Index	4.3	20.2	19.9	70.4	64.7	58.4	36.2	19.4	18.9	10.2
EURO STOXX Index	4.7	19.0	21.5	76.0	69.9	65.3	33.8	20.9	20.2	10.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO STOXX Small Index	20.1	16.2	16.2	14.6	18.0	1.9	1.9	1.0	1.2	0.5
EURO STOXX Index	21.8	18.8	18.7	15.9	19.2	1.6	1.6	0.9	1.1	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO STOXX Small Index	1.0	0.9	0.9	0.9	0.9	4.5	6.4	6.5	6.0	6.3
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO STOXX Small Index	0.9	0.8	0.8	0.9	0.9	0.6	0.1	-0.3	-0.3	-0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m

(EUR, gross return), all data as of Jul. 31, 2015

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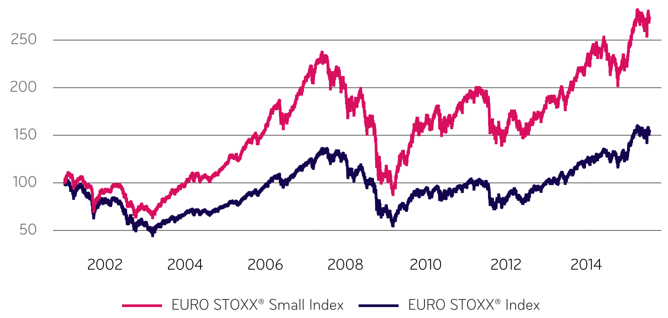
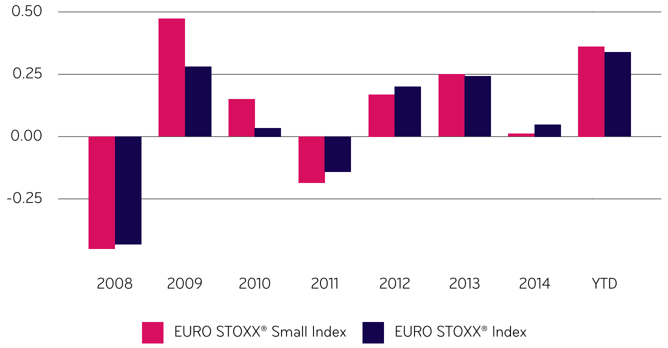
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [4]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Small Index	60.1	19.2	19.1	17.2	1.5	2.7	0.7	0.1
EURO STOXX Index	21.8	16.3	19.2	16.1	1.7	3.5	1.0	0.4

Performance and annual returns[3]





Methodology

The EURO STOXX Size indices are subsets of the STOXX Europe 600 Size indices, namely the STOXX Europe Large 200, STOXX Europe Mid 200 and STOXX Europe Small 200 indices. The size assignments are based on free-float market cap. The EURO STOXX Large Index is formed by taking all Eurozone listed companies in the STOXX Europe Large 200 Index. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Version and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0147787227	SCXGT	SCXGT Index	.SCXGT
Net Return	EUR	CH0009107472	SCXT	SCXT Index	.SCXT
Price	EUR	CH0009107456	SCXE	SCXE Index	.SCXE
Gross Return	USD	CH0147789785	SCXGU	SCXGU Index	.SCXGU
Net Return	USD	CH0009107480	SCXU	SCXU Index	.SCXU
Price	USD	CH0009107464	SCXK	SCXK Index	.SCXK

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts	
Weighting	Free-float market cap
Cap factor	20% on a component level for the Europe, Eurozone and Eastern Europe regions
No. of components	Variable
Review frequency	Quarterly in Mar., Jun., Sep., Dec.

To learn more about the inception date, currency versions, calculation hours and historical values, please see ourdata vendor code sheet.

[3] STOXX data from Dec. 31, 2000 to Jul. 31, 2015
[4] gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Jul. 31, 2015

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STOXX is part of Deutsche Boerse Group

CUSTOMIZATION
The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

BACKTESTED PERFORMANCE
This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

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Top 10 Components[4]

Company	Supersector	Country	Weight (%)
NN GROUP	Insurance	NL	1.92
BCA MONTE DEI PASCHI DI SIENA	Banks	IT	1.92
OSRAM LICHT	Personal & Household Goods	DE	1.88
EXOR	Financial Services	IT	1.83
BCA POPOLARE DI MILANO	Banks	IT	1.81
BIC	Personal & Household Goods	FR	1.78
FREENET	Telecommunications	DE	1.67
TELEPERFORMANCE	Industrial Goods & Services	FR	1.61
BCA POPOLARE EMILIA ROMAGNA	Banks	IT	1.61
ORION B	Health Care	FI	1.61

[4] Based on the composition as of Jul. 31, 2015