

# STOXX® EUROPE SMALL 200 INDEX

## Index description

The STOXX Size indices have a fixed number of components and are designed to provide a broad yet liquid representation of large, mid and small caps in their respective regions or countries. The total number of index components is indicated in the index name. Each size segment contains a third of the total number, meaning that each size segment has an equal number of stocks. For example, the STOXX Europe 600 Size Index contains 200 large, 200 mid and 200 small stocks.

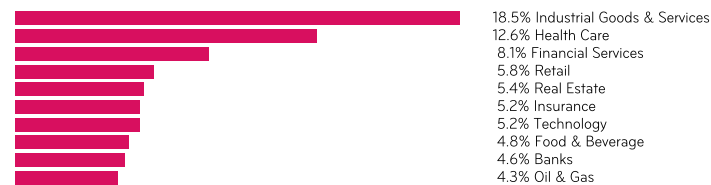
## Key facts

- » 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
STOXX Europe Small 200 Index	993.2	541.0	2.7	2.7	4.2	0.9	0.8	0.2	33.1
STOXX Europe 600 Index	10,072.5	8,046.7	13.4	5.8	244.0	0.9	3.0	0.0	3.2

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Small 200 Index	3.8	12.0	-1.0	28.0	34.4	N/A	N/A	-1.0	8.7	6.2
STOXX Europe 600 Index	4.2	10.8	1.7	23.6	30.2	N/A	N/A	1.7	7.4	5.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Small 200 Index	11.1	12.9	13.3	13.8	15.5	N/A	N/A	-0.1	0.7	0.4
STOXX Europe 600 Index	10.3	11.9	12.6	13.1	15.6	N/A	N/A	N/A	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Small 200 Index	0.9	0.9	0.9	0.9	0.9	4.1	5.1	4.7	4.5	5.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Small 200 Index	1.0	1.0	1.0	1.0	0.9	-1.2	1.4	-0.6	0.3	0.1

<sup>1</sup> For information on data calculation, please refer to STOXX [calculation reference guide](#).

<sup>2</sup> Based on Euribor1m

(EUR, gross return), all data as of Feb. 28, 2019

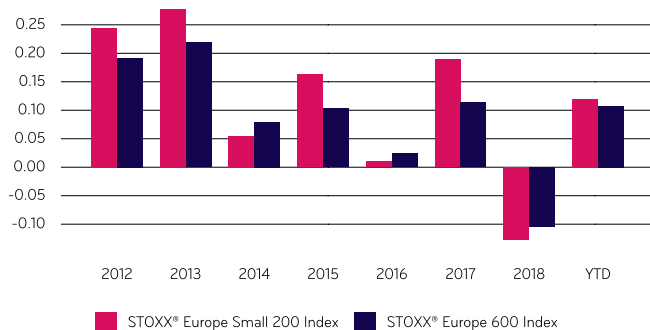
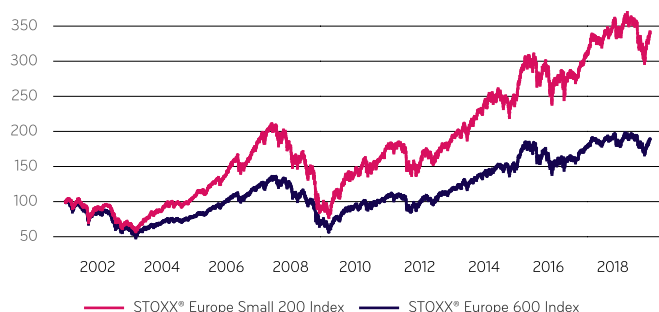
## SIZE INDICES

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### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%) <sup>4</sup>	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected				
STOXX Europe Small 200 Index	20.2	15.8	16.7	15.3	1.9	2.6	1.2	1.6
STOXX Europe 600 Index	16.6	13.3	15.0	13.3	1.7	3.5	1.1	1.9

### Performance and annual returns<sup>3</sup>



### Methodology

Example: STOXX Europe 600 Size Index

Stocks in the relevant benchmark index (STOXX Europe 600) are ranked according to their free-float market cap. For the large index, the largest 200 stocks are selected, for the mid, the next ranked 200 and for the small, the last ranked 200 stocks. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0102792238	SCXGR	SCXGR INDEX	.SCXGR
Gross Return EUR	CH0102792238	SCXGR	SCXGR INDEX	.SCXGR
Net Return EUR	CH0009108033	SCXR	SCXR INDEX	.SCXR
Net Return EUR	CH0009108033	SCXR	SCXR INDEX	.SCXR
Price EUR	CH0009107639	SCXP	SCXP INDEX	.SCXP
Price EUR	CH0009107639	SCXP	SCXP INDEX	.SCXP
Gross Return USD	CH0357986972	SXESMGV		.SXESMGV
Gross Return USD	CH0357986972	SXESMGV		.SXESMGV
Net Return USD	CH0009108041	SCXV	SCXV INDEX	.SCXV
Net Return USD	CH0009108041	SCXV	SCXV INDEX	.SCXV

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Free-float market cap
Cap factor	20% on a component level for Europe, Eurozone and Eastern Europe
No. of components	Fixed for each segment
Review frequency	Quarterly (March, June, September, December)

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

<sup>3</sup> STOXX data from Jan. 02, 2001 to Feb. 28, 2019

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Feb. 28, 2019

### CONTACT DETAILS

#### STOXX customer support

P +41 43 430 7272  
customersupport@stoxx.com  
[www.stoxx.com](http://www.stoxx.com)

#### STOXX is part of Deutsche Börse 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.

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#### 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.

## SIZE INDICES

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#### Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
KNORR BREMSE	Automobiles & Parts	DE	0.79
TRAVIS PERKINS	Industrial Goods & Services	GB	0.78
ARGENX	Health Care	BE	0.78
PUMA	Personal & Household Goods	DE	0.77
GEMALTO	Technology	NL	0.73
METSO	Industrial Goods & Services	FI	0.71
DAVIDE CAMPARI	Food & Beverage	IT	0.70
RPC GROUP	Industrial Goods & Services	GB	0.69
SPECTRIS	Industrial Goods & Services	GB	0.69
ELEKTA B	Health Care	SE	0.69

<sup>5</sup> Based on the composition as of Feb. 28, 2019