

EURO STOXX® SMALL INDEX

Index description

The EURO STOXX® Size Indices provide a broad yet liquid representation of large, mid and small cap companies of 11 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The indices have a variable number of components and are part of the EURO STOXX Size index family.

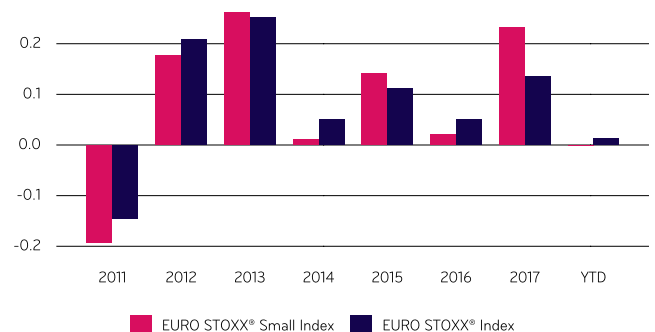
Key facts

- » 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

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Small Index	0.1	-0.1	5.3	28.6	64.5	N/A	N/A	5.4	8.8	10.6
EURO STOXX Index	-2.6	1.2	5.1	22.7	60.4	N/A	N/A	5.2	7.1	10.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX Small Index	8.4	11.5	10.4	15.1	15.4	N/A	N/A	0.6	0.6	0.7
EURO STOXX Index	10.3	12.4	11.1	16.2	16.7	N/A	N/A	N/A	0.4	0.6
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Small Index	0.9	0.9	0.9	1.0	0.9	3.7	4.1	4.0	4.8	5.5
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Small Index	0.8	0.9	0.9	0.9	0.9	8.4	-0.5	0.0	0.3	0.0

Performance and annual returns³



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

² Based on Euribor1m

³ STOXX data from Dec. 31, 2000 to Aug. 31, 2018

(EUR, gross return), all data as of Aug. 31, 2018

SIZE INDICES

EURO STOXX® SMALL INDEX

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

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 our data vendor code sheet.

Versions 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		
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

CONTACT DETAILS

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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.

DISCLAIMER

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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**EURO STOXX® SMALL INDEX****Top 10 Components⁴**

Company	Supersector	Country	Weight (%)
SARTORIUS PREF.	Industrial Goods & Services	DE	2.01
AROUNDTOWN (FRA)	Real Estate	DE	1.94
MERLIN PROPERTIES SOCIMI	Real Estate	ES	1.65
FINECOBANK	Banks	IT	1.51
SEB	Personal & Household Goods	FR	1.48
GEMALTO	Technology	NL	1.46
METSO	Industrial Goods & Services	FI	1.45
GALAPAGOS	Health Care	BE	1.45
ELIS	Industrial Goods & Services	FR	1.43
AIB GROUP	Banks	IE	1.42

⁴ Based on the composition as of Aug. 31, 2018
