

# 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.

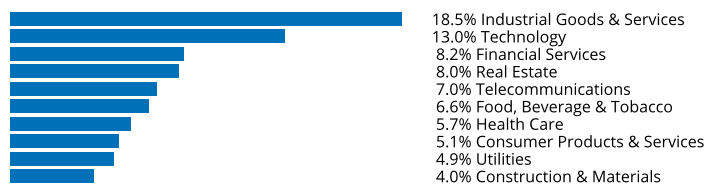
## Key facts

- » 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

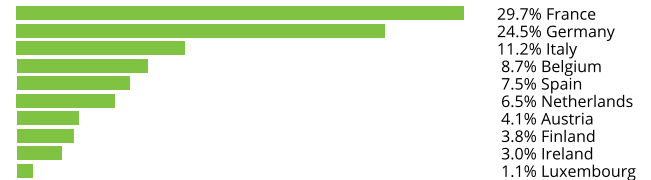
## Descriptive statistics

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	520.8	219.7	2.8	2.7	4.2	1.8	1.9	0.8	50.4
EURO STOXX Index	6,564.7	4,670.2	16.2	7.1	203.1	1.8	4.3	0.0	2.8

## 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
EURO STOXX Small Index	-2.0	-17.4	-17.4	5.4	11.0	N/A	N/A	-17.6	1.8	2.1
EURO STOXX Index	-3.5	-14.4	-14.4	1.5	6.3	N/A	N/A	-14.5	0.5	1.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Small Index	16.5	22.0	22.0	21.2	18.3	N/A	N/A	-0.9	0.1	0.1
EURO STOXX Index	16.6	22.5	22.5	23.2	19.8	N/A	N/A	-0.7	0.0	0.1
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Small Index	0.9	1.0	1.0	1.0	1.0	6.2	6.5	6.5	6.8	5.9
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Small Index	0.9	0.9	0.9	0.9	0.9	3.2	-0.6	-0.6	0.1	0.1

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

<sup>2</sup> Based on EURIBOR1M

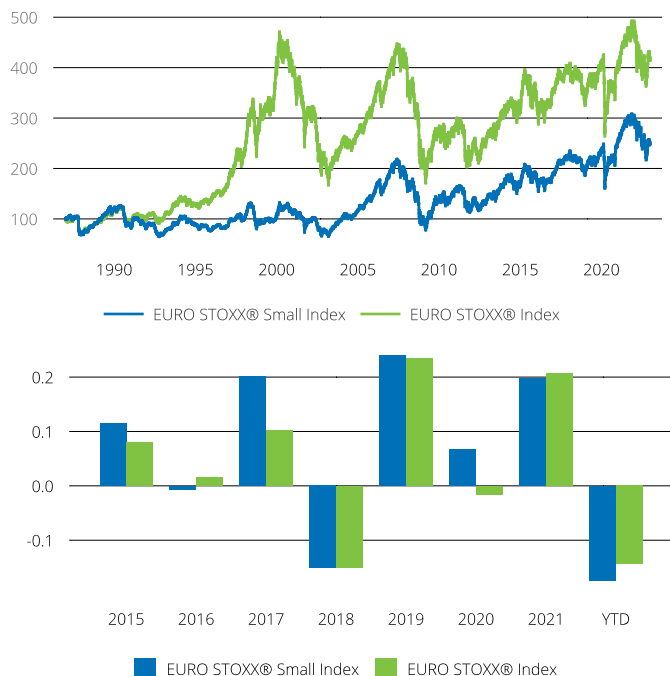
(EUR, price), all data as of Dec. 30, 2022

## SIZE INDICES INDICES

## EURO STOXX® SMALL INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Small Index	28.2	16.7	11.0	13.4	1.2	1.9	0.8	11.7
EURO STOXX Index	13.2	11.4	11.9	11.1	1.5	2.1	1.1	11.3

Performance and annual returns<sup>4</sup>

## 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](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

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

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 the Europe, Eurozone and Eastern
No. of components	Variable
Review frequency	Quarterly in Mar., Jun., Sep., Dec.
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

## 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.

## 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1986 to Dec. 30, 2022

## EURO STOXX® SMALL INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
AIB GROUP	Banks	Ireland	1.90
BANKINTER	Banks	Spain	1.83
D'IETEREN GROUP	Automobiles & Parts	Belgium	1.83
SOITEC	Technology	France	1.79
ANDRITZ	Industrial Goods & Services	Austria	1.74
JUST EAT TAKEAWAY.COM NV	Technology	Netherlands	1.70
DASSAULT AVIATION	Industrial Goods & Services	France	1.67
IPSEN	Health Care	France	1.66
ACKERMANS & VAN HAAREN	Financial Services	Belgium	1.64
REMY COINTREAU	Food, Beverage & Tobacco	France	1.63

<sup>5</sup> Based on the composition as of Dec. 30, 2022

---