

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.

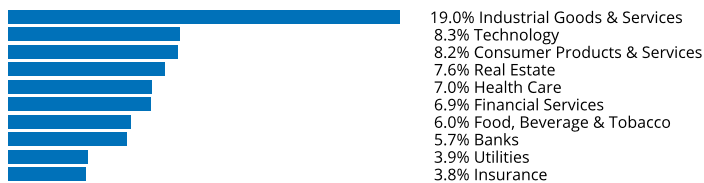
Key facts

- » 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

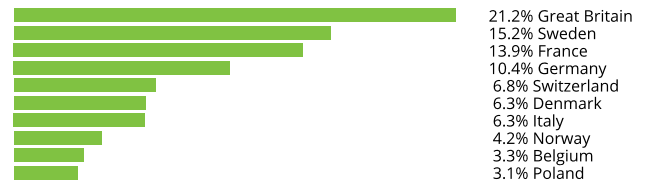
Descriptive statistics

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	1,080.6	569.9	2.8	2.8	4.7	1.0	0.8	0.2	33.0
STOXX Europe 600 Index	12,844.1	9,998.9	16.7	5.9	320.5	1.0	3.2	0.0	3.4

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Small 200 Index	1.3	7.2	-7.7	21.7	7.1	N/A	N/A	-7.7	6.8	1.4
STOXX Europe 600 Index	1.9	9.8	3.6	37.2	21.1	N/A	N/A	3.7	11.2	4.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe Small 200 Index	10.4	16.9	21.0	19.1	19.6	N/A	N/A	-0.4	0.3	0.1
STOXX Europe 600 Index	6.3	13.1	16.3	16.7	17.9	N/A	N/A	0.2	0.6	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Small 200 Index	0.7	0.9	0.9	0.9	1.0	7.4	6.8	7.8	6.3	6.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Small 200 Index	1.2	1.2	1.2	1.1	1.0	-1.1	-1.1	-1.4	-0.6	-0.4

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

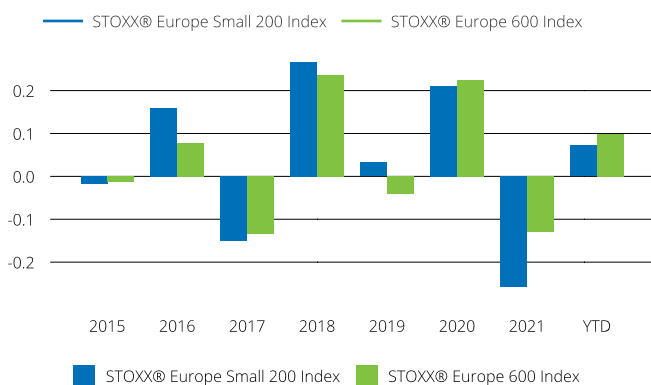
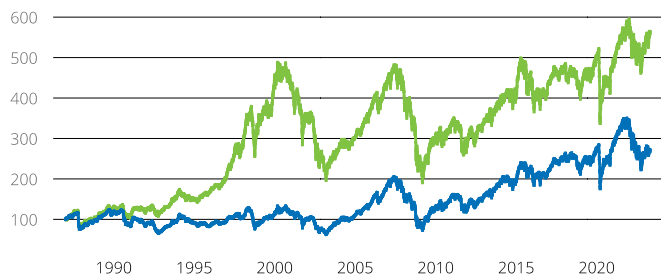
(EUR, price), all data as of Apr. 28, 2023

SIZE INDICES INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe Small 200 Index	27.2	14.7	14.3	13.8	1.5	2.0	1.0	26.4
STOXX Europe 600 Index	15.7	13.3	14.0	13.0	1.9	2.7	1.2	1.6

Performance and annual returns⁴

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

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

Quick facts

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

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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.

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 1986 to Apr. 28, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
HELVETIA HLDG	Insurance	Switzerland	0.83
SPECTRIS	Industrial Goods & Services	Great Britain	0.82
LIFCO B	Industrial Goods & Services	Sweden	0.82
ALTEN	Technology	France	0.80
NEMETSCHEK	Technology	Germany	0.78
INWIT	Telecommunications	Italy	0.78
DINO POLSKA SA	Personal Care, Drug & Grocery Stores	Poland	0.78
LEONARDO	Industrial Goods & Services	Italy	0.77
KNORR BREMSE	Industrial Goods & Services	Germany	0.74
ANDRITZ	Industrial Goods & Services	Austria	0.74

⁵ Based on the composition as of Apr. 28, 2023
