

STOXX® DEVELOPED WORLD EX NORTH AMERICA SMALL CAP INDEX

Index description

The STOXX Developed World ex North America Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Developed Markets excluding North America covering approximately 15% of investable market capitalization. STOXX Developed World ex North America Small Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

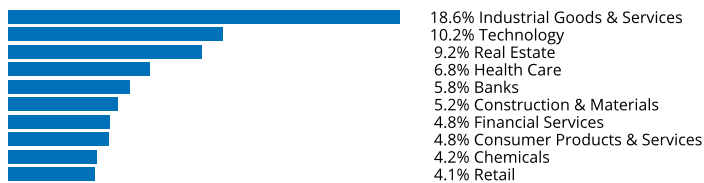
Key facts

- »Broad, yet liquid coverage of Small cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

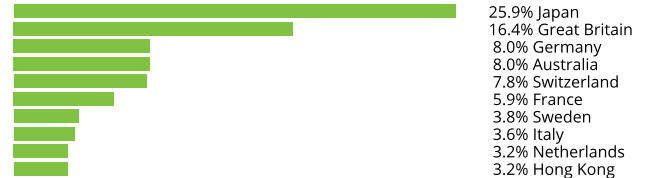
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed World ex North America Small Cap Index	3,475.3	2,493.1	0.9	0.5	12.4	0.0	0.5	0.0	8.6
STOXX Developed World Small Cap Index	9,087.2	7,619.5	1.6	0.8	21.1	0.0	0.3	0.0	6.5

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 Developed World ex North America Small Cap Index	5.0	11.3	9.8	17.5	9.1	N/A	N/A	9.8	5.5	1.7
STOXX Developed World Small Cap Index	5.2	13.6	9.0	31.2	27.1	N/A	N/A	9.0	9.5	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Developed World ex North America Small Cap Index	14.0	13.5	17.7	16.5	17.1	N/A	N/A	0.5	0.3	0.1
STOXX Developed World Small Cap Index	13.0	15.0	19.0	18.3	20.5	N/A	N/A	0.4	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Developed World ex North America Small Cap Index	0.8	0.7	0.7	0.7	0.8	8.1	11.5	13.3	13.4	13.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Developed World ex North America Small Cap Index	0.9	0.6	0.7	0.6	0.6	-0.4	-0.4	-0.0	-0.4	-0.4

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

² Based on EURIBOR1M

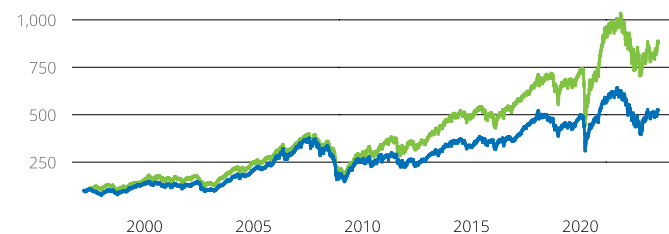
(USD, net return), all data as of Jul. 31, 2023

STOXX INDICES

STOXX® DEVELOPED WORLD EX NORTH AMERICA SMALL CAP

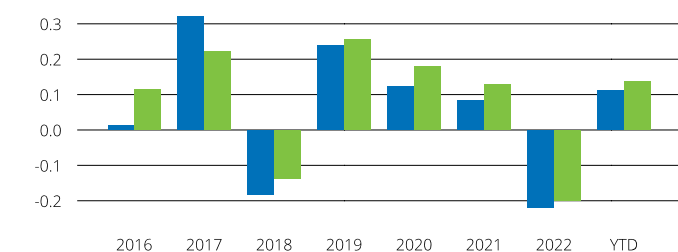
Fundamentals (for last 12 months)

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 Developed World ex North America Small Cap Index	28.8	15.0	12.6	13.3	1.3	2.7	0.8	9.3
STOXX Developed World Small Cap Index	34.6	19.3	13.0	14.5	1.8	1.7	1.0	9.0

Performance and annual returns⁴

— STOXX® Developed World ex North America Small Cap Index

— STOXX® Developed World Small Cap Index



■ STOXX® Developed World ex North America Small Cap Index

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Methodology

The STOXX Developed World ex North America Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Developed Markets excluding North America covering approximately 15% of investable market capitalization. STOXX Developed World ex North America Small Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213347953	SWDXNSGR		.SWDXNSGR
Net Return EUR	CH1213347946	SWDXNSR		.SWDXNSR
Price EUR	CH1213347961	SWDXNSP		.SWDXNSP
Gross Return USD	CH1213347920	SWDXNSGV		.SWDXNSGV
Net Return USD	CH1213347912	SWDXNSV	SWDXNSV INDEX	.SWDXNSV
Price USD	CH1213347938	SWDXNSL		.SWDXNSL

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	November. 16, 2022

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 Mar. 21, 1997 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
RHEINMETALL	Industrial Goods & Services	Germany	0.50
VAT GROUP AG	Industrial Goods & Services	Switzerland	0.46
BANK OF IRELAND GROUP	Banks	Ireland	0.45
LOGITECH INTERNATIONAL	Technology	Switzerland	0.45
CENTRICA	Utilities	Great Britain	0.42
COVESTRO	Chemicals	Germany	0.42
SIG GROUP AG	Industrial Goods & Services	Switzerland	0.37
BE SEMICONDUCTOR	Technology	Netherlands	0.37
RENAULT	Automobiles & Parts	France	0.37
IMCD	Chemicals	Netherlands	0.35

⁵ Based on the composition as of Jul. 31, 2023
