

STOXX® EUROPE TOTAL MARKET SMALL INDEX

Index description

The STOXX Total Market Size indices provide a representation of large, mid, and small cap companies within a specific region. They are derived from the STOXX Global Total Market indices.

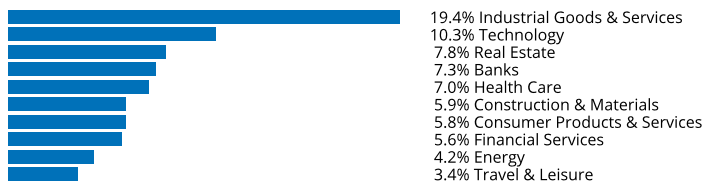
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

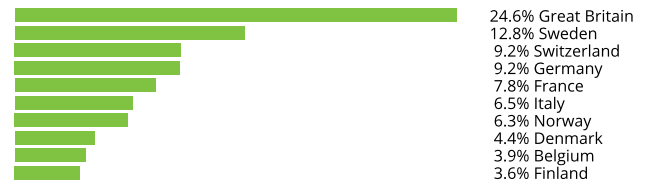
Descriptive statistics

| 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 Total Market Small Index | 1,566.4 | 1,025.3 | 0.8 | 0.5 | 6.9 | 0.0 | 0.7 | 0.0 | 11.1 |
| STOXX Europe Total Market Index | 14,568.5 | 10,935.2 | 5.8 | 0.9 | 298.6 | 0.0 | 2.7 | 0.0 | 2.8 |

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 Total Market Small Index | 3.3 | 9.0 | 1.0 | 30.5 | 23.4 | N/A | N/A | 1.0 | 9.4 | 4.3 |
| STOXX Europe Total Market Index | 2.2 | 13.5 | 10.4 | 44.3 | 38.5 | N/A | N/A | 10.5 | 13.2 | 6.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe Total Market Small Index | 14.5 | 14.5 | 17.3 | 17.6 | 19.1 | N/A | N/A | 0.0 | 0.5 | 0.2 |
| STOXX Europe Total Market Index | 12.9 | 12.4 | 14.2 | 15.7 | 18.0 | N/A | N/A | 0.6 | 0.7 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe Total Market Small Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 7.0 | 5.9 | 6.5 | 6.0 | 6.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Total Market Small Index | 1.0 | 1.1 | 1.1 | 1.1 | 1.0 | 1.8 | -1.2 | -1.3 | -0.5 | -0.4 |

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

² Based on EURIBOR1M

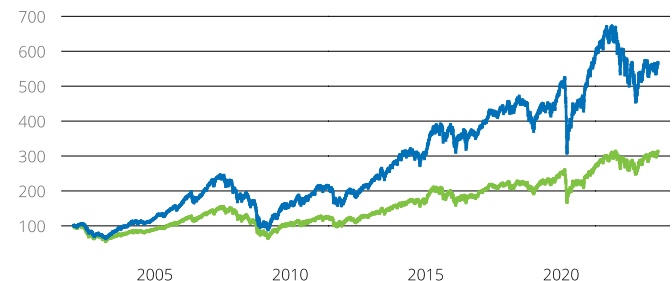
(EUR, gross return), all data as of Jul. 31, 2023

SIZE INDICES

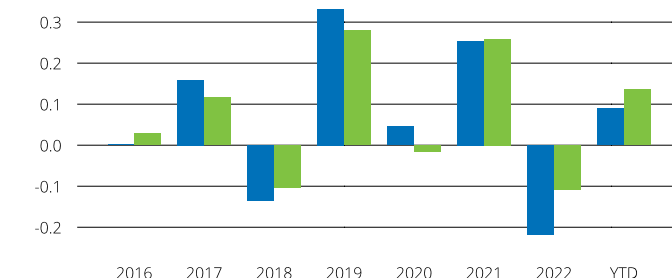
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Fundamentals (for last 12 months)

| 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 Total Market Small Index | -18.8 | 14.0 | 12.2 | 12.5 | 1.3 | 3.1 | 0.9 | 6.2 |
| STOXX Europe Total Market Index | 20.0 | 13.5 | 14.0 | 13.1 | 1.9 | 3.5 | 1.1 | 5.9 |

Performance and annual returns⁴

— STOXX® Europe Total Market Small Index — STOXX® Europe Total Market Index



■ STOXX® Europe Total Market Small Index ■ STOXX® Europe Total Market Index

Methodology

Example: Large Index

On a quarterly basis, companies in the given STOXX Total Market Index are ranked in terms of their total market cap in descending order. The largest companies covering a total market cap of 67.5% are selected. Current large companies with a total market cap ranked between the 67.5th and 75th percentiles of the cumulative total market cap are also selected. The components are then weighted according to free-float market cap without weight restrictions and capping. 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 | CH0147787607 | XBBSGR | | |
| Gross Return EUR | CH0147787607 | XBBSGR | | |
| Net Return EUR | CH0011440150 | XBBSG | XBBSG INDEX | .XBBSG |
| Net Return EUR | CH0011440150 | XBBSG | XBBSG INDEX | .XBBSG |
| Price EUR | CH0011440119 | XBBSF | XBBSF INDEX | .XBBSF |
| Price EUR | CH0011440119 | XBBSF | XBBSF INDEX | .XBBSF |
| Gross Return USD | CH0147790163 | XBBSGV | | |
| Gross Return USD | CH0147790163 | XBBSGV | | |
| Net Return USD | CH0011440192 | XBBSI | XBBSI INDEX | .XBBSI |
| Net Return USD | CH0011440192 | XBBSI | XBBSI INDEX | .XBBSI |

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

Quick facts

| | |
|-------------------|------------------------------------|
| Weighting | Free-float market cap |
| No. of components | Variable |
| Review frequency | Quarterly (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.

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 31, 2001 to Jul. 31, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|---------------------|------------------------------|----------------|-------------------|
| BANCO BPM | Banks | Italy | 0.67 |
| DIPLOMA | Industrial Goods & Services | Great Britain | 0.49 |
| MARKS & SPENCER GRP | Retail | Great Britain | 0.46 |
| DUFREY GRP | Retail | Switzerland | 0.46 |
| GAMES WORKSHOP | Consumer Products & Services | Great Britain | 0.44 |
| SPECTRIS | Industrial Goods & Services | Great Britain | 0.43 |
| ADDECH B | Industrial Goods & Services | Sweden | 0.43 |
| HUGO BOSS | Consumer Products & Services | Germany | 0.43 |
| BEAZLEY | Insurance | Great Britain | 0.42 |
| AIXTRON | Technology | Germany | 0.40 |

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