SIZE INDICES

EURO STOXX® 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

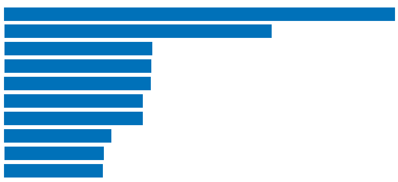
» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

Descriptive statistics

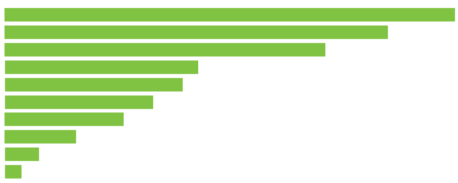
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Total Market Small Index	721.7	402.2	0.8	0.5	6.9	0.0	1.7	0.0	12.2
EURO STOXX Total Market Index	8,158.5	5,539.2	6.8	1.1	262.3	0.0	4.7	0.0	2.7

Supersector weighting (top 10)



17.8% Industrial Goods & Services
12.2% Technology
6.7% Construction & Materials
6.7% Real Estate
6.7% Health Care
6.3% Consumer Products & Services
6.3% Banks
4.9% Financial Services
4.5% Energy
4.5% Basic Resources

Country weighting



23.4% Germany
19.9% France
16.7% Italy
10.0% Belgium
9.2% Finland
7.7% Spain
6.2% Netherlands
3.7% Austria
1.8% Portugal
0.9% Luxembourg

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Small Index	2.3	11.5	6.9	38.1	27.9	N/A	N/A	7.0	11.5	5.1
EURO STOXX Total Market Index	2.1	17.4	17.6	46.4	37.5	N/A	N/A	17.7	13.7	6.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO STOXX Total Market Small Index	11.6	13.7	15.5	16.3	17.8	N/A	N/A	0.4	0.7	0.3
EURO STOXX Total Market Index	14.1	14.2	15.9	17.7	19.7	N/A	N/A	1.0	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Total Market Small Index	0.9	0.9	0.9	0.9	0.9	6.7	5.0	5.1	5.7	6.2
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Total Market Small Index	0.7	0.9	0.9	0.9	0.9	0.4	-1.8	-1.9	-0.4	-0.3

[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

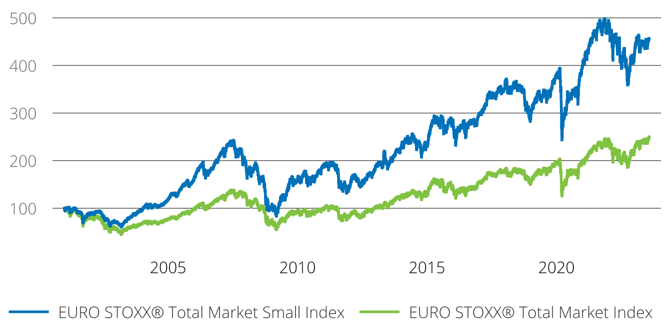
SIZE INDICES

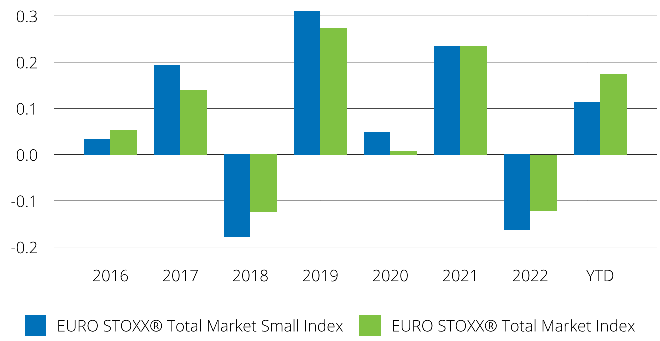
EURO STOXX® TOTAL MARKET SMALL INDEX

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
EURO STOXX Total Market Small Index	-171.8	12.9	11.1	11.6	1.3	3.5	0.7	6.9
EURO STOXX Total Market Index	16.6	12.5	13.3	12.1	1.6	3.7	1.0	10.3

Performance and annual returns[4]





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	CH0147787268	XBCGGT		
Gross Return	EUR	CH0147787268	XBCGGT		
Net Return	EUR	CH0011443337	XBCGG	XBCGG INDEX	.XBCGG
Net Return	EUR	CH0011443337	XBCGG	XBCGG INDEX	.XBCGG
Price	EUR	CH0011441091	XBCGF	XBCGF INDEX	.XBCGF
Price	EUR	CH0011441091	XBCGF	XBCGF INDEX	.XBCGF
Gross Return	USD	CH0147789827	XBCGGU		
Gross Return	USD	CH0147789827	XBCGGU		
Net Return	USD	CH0011443386	XBCGI	XBCGI INDEX	.XBCGI
Net Return	USD	CH0011443386	XBCGI	XBCGI INDEX	.XBCGI

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 ourdata vendor code sheet.

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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, 2000 to Jul. 31, 2023

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

EURO STOXX® TOTAL MARKET SMALL INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
BANCO BPM	Banks	Italy	1.71
HUGO BOSS	Consumer Products & Services	Germany	1.09
AIXTRON	Technology	Germany	1.02
SPIE	Construction & Materials	France	1.00
GAZTRANSPORT ET TECHNIGAZ	Energy	France	0.97
ALTEN	Technology	France	0.96
Valmet	Industrial Goods & Services	Finland	0.93
EVOTEC	Health Care	Germany	0.88
ELIS	Industrial Goods & Services	France	0.83
GERRESHEIMER	Health Care	Germany	0.82

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