

STOXX® IRELAND SMALL CAP INDEX

Index description

The STOXX Ireland Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Ireland covering approximately 15% of investable market capitalization. STOXX Ireland 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.

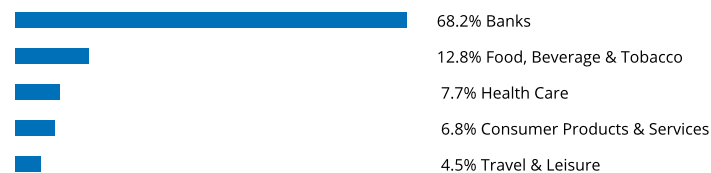
Key facts

- »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 Ireland Small Cap Index	29.6	22.5	2.8	1.1	10.2	0.5	45.1	2.0	N/A
STOXX Developed World Small Cap Index	8,673.5	7,266.7	1.5	0.8	20.4	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 Ireland Small Cap Index	4.1	12.9	56.4	76.8	75.5	N/A	N/A	56.2	20.8	11.9
STOXX Developed World Small Cap Index	6.8	8.3	13.8	32.2	24.8	N/A	N/A	13.7	9.7	4.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Ireland Small Cap Index	25.9	29.5	30.8	25.8	28.1	N/A	N/A	1.3	0.7	0.4
STOXX Developed World Small Cap Index	15.0	15.3	19.5	18.3	20.4	N/A	N/A	0.5	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Ireland Small Cap Index	0.5	0.4	0.5	0.5	0.5	23.4	27.6	27.8	23.4	24.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Ireland Small Cap Index	0.8	0.7	0.7	0.7	0.7	-1.3	0.3	1.1	0.3	0.2

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

² Based on EURIBOR1M

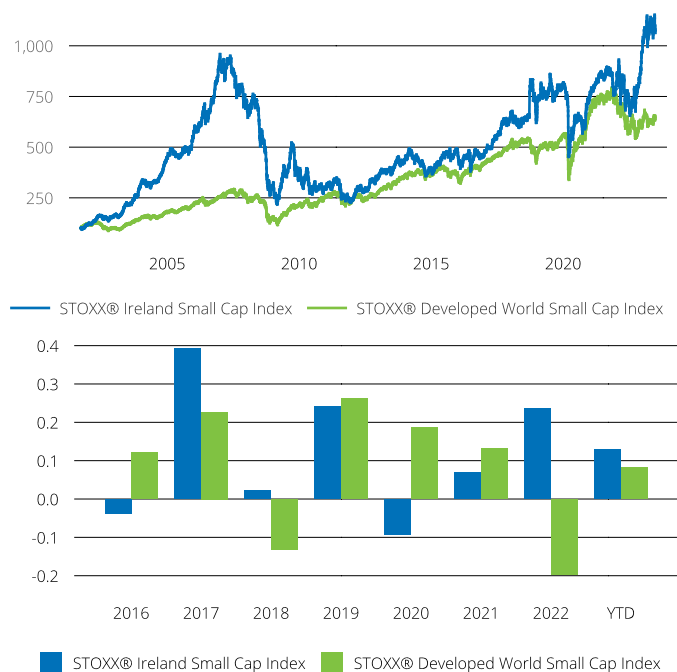
(USD, gross return), all data as of Jun. 30, 2023

STOXX INDICES

STOXX® IRELAND SMALL CAP 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
STOXX Ireland Small Cap Index	56.8	32.5	13.8	12.6	1.6	3.2	1.1	14.9
STOXX Developed World Small Cap Index	-0.1	18.3	12.4	13.7	1.7	2.4	1.0	7.7

Performance and annual returns⁴

Methodology

The STOXX Ireland Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Ireland covering approximately 15% of investable market capitalization. STOXX Ireland 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	CH1213345544	SWIESCGR		.SWIESCGR
Net Return EUR	CH1213345536	SWIESCR		.SWIESCR
Price EUR	CH1213345551	SWIESCP		.SWIESCP
Gross Return USD	CH1213345510	SWIESCGV		.SWIESCGV
Net Return USD	CH1213345502	SWIESCV	SWIESCV INDEX	.SWIESCV
Price USD	CH1213345528	SWIESCL		.SWIESCL

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 September. 24, 2001
History	Available from Sep. 24, 2001
Inception date	May. 17, 2023

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 | <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.

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

⁴ STOXX data from Sep. 24, 2001 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

STOXX® IRELAND SMALL CAP INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
BANK OF IRELAND GROUP	Banks	Ireland	45.14
AIB GROUP	Banks	Ireland	23.01
GLANBIA	Food, Beverage & Tobacco	Ireland	12.85
AVADEL PHARMS.SPN.ADR	Health Care	Ireland	5.63
DALATA HOTEL GROUP	Travel & Leisure	Ireland	4.52
CAIRN HOMES	Consumer Products & Services	Ireland	3.82
GLENVEAGH PROPERTIES	Consumer Products & Services	Ireland	2.98
AMARIN ADR	Health Care	Ireland	2.05
null	Oil & Gas	null	null
null	Oil & Gas	null	null

⁵ Based on the composition as of Jun. 30, 2023
