

STOXX® DEVELOPED MARKETS 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.

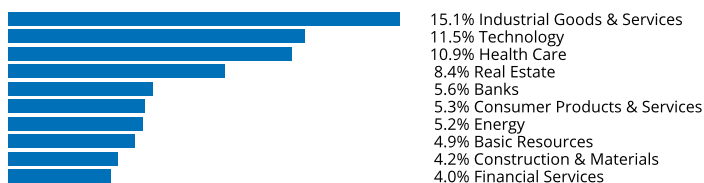
Key facts

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

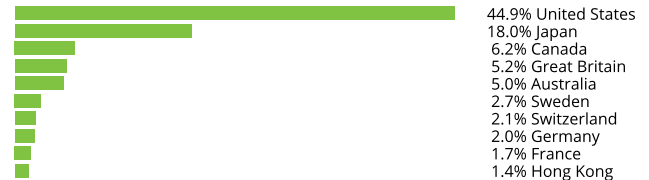
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed Markets Total Market Small Index	6,502.8	5,148.8	1.0	0.6	9.5	0.0	0.2	0.0	14.1
STOXX Developed Markets Total Market Index	65,054.7	57,798.4	8.4	1.1	2,490.5	0.0	4.3	0.0	2.5

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 Markets Total Market Small Index	0.5	1.2	-4.8	28.6	19.6	N/A	N/A	-4.8	8.8	3.7
STOXX Developed Markets Total Market Index	2.4	8.0	2.3	42.0	57.2	N/A	N/A	2.3	12.5	9.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Developed Markets Total Market Small Index	10.7	12.6	15.7	15.8	17.9	N/A	N/A	-0.4	0.5	0.2
STOXX Developed Markets Total Market Index	11.1	12.6	16.3	15.3	17.9	N/A	N/A	0.0	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Developed Markets Total Market Small Index	0.9	0.9	0.9	0.9	0.9	5.7	4.9	5.8	6.3	6.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Developed Markets Total Market Small Index	0.8	0.9	0.9	0.9	0.9	-3.7	-3.2	-1.3	-0.5	-0.9

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

² Based on EURIBOR1M

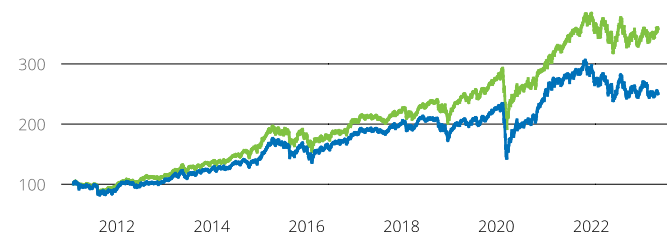
(EUR, gross return), all data as of May 31, 2023

SIZE INDICES

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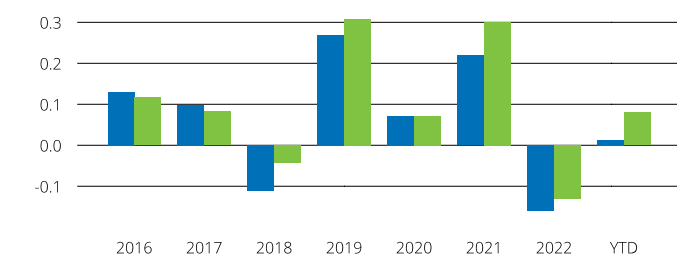
Fundamentals (for last 12 months)

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 Developed Markets Total Market Small Index	-0.1	17.6	11.5	12.7	1.4	2.1	0.9	9.2
STOXX Developed Markets Total Market Index	-0.7	17.3	17.8	16.4	0.1	2.2	1.6	6.2

Performance and annual returns⁴

— STOXX® Developed Markets Total Market Small Index

— STOXX® Developed Markets Total Market Index



■ STOXX® Developed Markets Total Market Small Index

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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	CH0149412782	EDDESGR	EDDESGR INDEX	.EDDESGR
Gross Return EUR	CH0149412782	EDDESGR	EDDESGR INDEX	.EDDESGR
Net Return EUR	CH0149412808	EDDESJR	EDDESJR INDEX	.EDDESJR
Net Return EUR	CH0149412808	EDDESJR	EDDESJR INDEX	.EDDESJR
Price EUR	CH0149412824	EDDESP	EDDESP INDEX	.EDDESP
Price EUR	CH0149412824	EDDESP	EDDESP INDEX	.EDDESP
Gross Return USD	CH0149412790	EDDESGV	EDDESGV INDEX	.EDDESGV
Gross Return USD	CH0149412790	EDDESGV	EDDESGV INDEX	.EDDESGV
Net Return USD	CH0149412816	EDDESJV	EDDESJV INDEX	.EDDESJV
Net Return USD	CH0149412816	EDDESJV	EDDESJV INDEX	.EDDESJV

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 Jan. 31, 2011 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SUPER MICRO COMPUTER	Technology	United States	0.18
BE SEMICONDUCTOR	Technology	Netherlands	0.16
INSPIRE MEDICAL SYSTEMS	Health Care	United States	0.15
APELLIS PHARMS.	Health Care	United States	0.14
KARUNA THERAPEUTICS	Health Care	United States	0.13
MATSUKIYOCOCOKARA	Personal Care, Drug & Grocery Stores	Japan	0.13
NVENT ELECTRIC	Industrial Goods & Services	United States	0.13
TIS INC.	Technology	Japan	0.13
TOAST A	Technology	United States	0.13
KINSALE CAPITAL GROUP	Insurance	United States	0.13

⁵ Based on the composition as of May 31, 2023