

EURO STOXX® SMALL INDEX

Index description

The EURO STOXX® Size Indices provide a broad yet liquid representation of large, mid and small cap companies of 11 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The indices have a variable number of components and are part of the EURO STOXX Size index family.

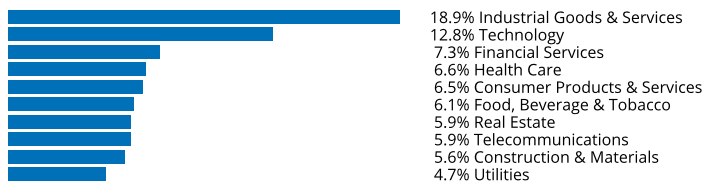
Key facts

- » Liquid gateway to Eurozone stocks
- » Transparent and rules-based methodology
- » Buffer rule applied on parent index level aims to reduce turnover
- » Weighted by free-float market cap
- » Serves as an underlying for a variety of financial products such as options, futures and ETFs

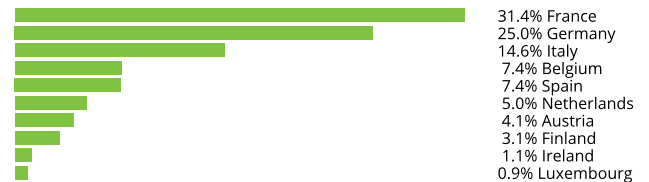
Descriptive statistics

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 Small Index	546.0	233.6	2.8	2.7	4.6	0.8	2.0	0.4	42.7
EURO STOXX Index	6,894.9	4,902.9	16.8	6.8	270.7	0.8	5.5	0.0	3.1

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
EURO STOXX Small Index	-3.1	5.2	-5.5	31.1	33.8	N/A	N/A	-5.5	9.5	6.1
EURO STOXX Index	-2.2	11.2	8.7	44.5	35.1	N/A	N/A	8.8	13.2	6.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX Small Index	13.0	16.2	19.4	17.6	18.5	N/A	N/A	-0.4	0.5	0.3
EURO STOXX Index	12.4	15.1	17.7	18.5	19.9	N/A	N/A	0.3	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Small Index	1.0	1.0	1.0	0.9	1.0	3.6	4.8	5.5	5.9	6.0
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Small Index	1.0	1.0	1.1	0.9	0.9	-3.0	-2.9	-2.5	-0.6	-0.1

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

² Based on EURIBOR1M

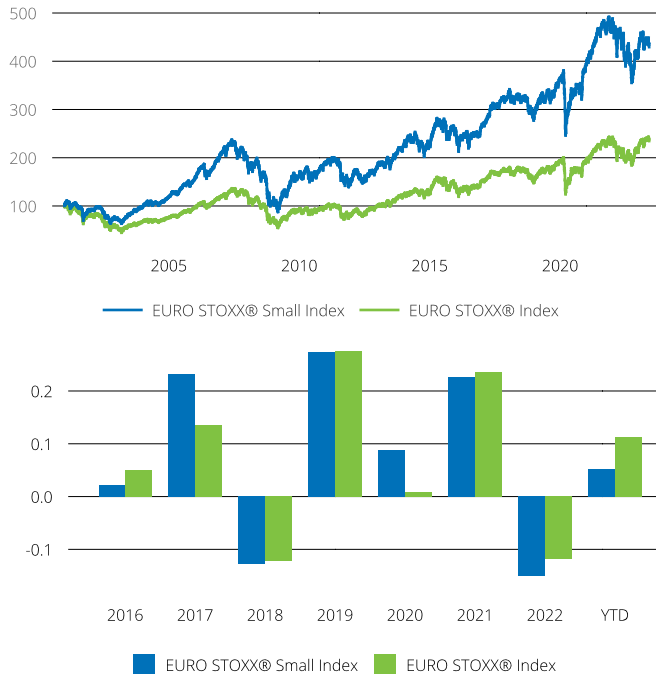
(EUR, gross return), all data as of May 31, 2023

SIZE INDICES

EURO STOXX® 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 Small Index	33.8	13.1	13.1	12.2	1.2	2.8	0.7	5.1
EURO STOXX Index	15.0	11.9	13.2	11.6	1.6	3.4	1.0	1.1

Performance and annual returns⁴

Methodology

The EURO STOXX Size indices are subsets of the STOXX Europe 600 Size indices, namely the STOXX Europe Large 200, STOXX Europe Mid 200 and STOXX Europe Small 200 indices. The size assignments are based on free-float market cap. The EURO STOXX Large Index is formed by taking all Eurozone listed companies in the STOXX Europe Large 200 Index. 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	CH0147787227	SCXGT	SCXGT INDEX	.SCXGT
Gross Return EUR	CH0147787227	SCXGT	SCXGT INDEX	.SCXGT
Net Return EUR	CH0009107472	SCXT	SCXT INDEX	.SCXT
Net Return EUR	CH0009107472	SCXT	SCXT INDEX	.SCXT
Price EUR	CH0009107456	SCXE	SCXE INDEX	.SCXE
Price EUR	CH0009107456	SCXE	SCXE INDEX	.SCXE
Gross Return USD	CH0147789785	SCXGU		
Gross Return USD	CH0147789785	SCXGU		
Net Return USD	CH0009107480	SCXU	SCXU INDEX	.SCXU
Net Return USD	CH0009107480	SCXU	SCXU INDEX	.SCXU

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

Quick facts

Weighting	Free-float market cap
Cap factor	20% on a component level for the Europe, Eurozone and Eastern
No. of components	Variable
Review frequency	Quarterly in 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, 2000 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 (%)
NEMETSCHEK	Technology	Germany	1.97
ALTEN	Technology	France	1.89
KNORR BREMSE	Industrial Goods & Services	Germany	1.81
INWIT	Telecommunications	Italy	1.79
SPIE	Construction & Materials	France	1.75
INTERPUMP GRP	Industrial Goods & Services	Italy	1.75
LEONARDO	Industrial Goods & Services	Italy	1.73
IPSEN	Health Care	France	1.68
HUGO BOSS	Consumer Products & Services	Germany	1.62
CTS EVENTIM	Media	Germany	1.58

⁵ Based on the composition as of May 31, 2023
