# STOXX® DEVELOPED WORLD EX EUROZONE SMALL CAP INDEX

## Index description

The STOXX Developed World ex Eurozone Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Developed Markets excluding Eurozone covering approximately 15% of investable market capitalization. STOXX Developed World ex Eurozone 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 the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.
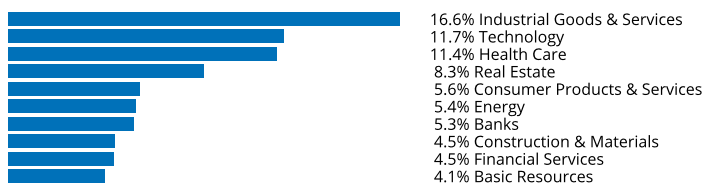
## Key facts

»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.

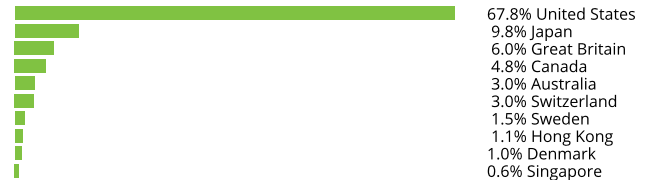»Its countries follow the STOXX World Country classification framework.

## 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 Developed World ex Eurozone Small Cap Index | 7,156.4 | 6,183.9 | 1.5 | 0.8 | 19.8 | 0.0 | 0.3 | 0.0 | 7.6 |
| STOXX World AC Small Cap Index | 9,966.4 | 7,781.4 | 1.0 | 0.4 | 19.8 | 0.0 | 0.3 | 0.0 | 8.5 |

## Supersector weighting (top 10)



16.6% Industrial Goods & Services
11.7% Technology
11.4% Health Care
8.3% Real Estate
5.6% Consumer Products & Services
5.4% Energy
5.3% Banks
4.5% Construction & Materials
4.5% Financial Services
4.1% Basic Resources

## Country weighting



67.8% United States
9.8% Japan
6.0% Great Britain
4.8% Canada
3.0% Australia
3.0% Switzerland
1.5% Sweden
1.1% Hong Kong
1.0% Denmark
0.6% Singapore

## Risk and return figures[1]

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Developed World ex Eurozone Small Cap Index | -2.7 | 0.7 | -4.6 | 25.4 | 14.4 | N/A | N/A | -4.6 | 7.8 | 2.7 |
| STOXX World AC Small Cap Index | -2.6 | 1.5 | -4.6 | 26.7 | 12.2 | N/A | N/A | -4.6 | 8.2 | 2.3 |
| **Index volatility and risk** | Annualized volatility (%) | | | | | Annualized Sharpe ratio[2] | | | | |
| STOXX Developed World ex Eurozone Small Cap Index | 13.7 | 15.4 | 20.8 | 19.0 | 20.7 | N/A | N/A | -0.4 | 0.4 | 0.1 |
| STOXX World AC Small Cap Index | 12.1 | 13.9 | 19.0 | 17.4 | 19.1 | N/A | N/A | -0.4 | 0.4 | 0.1 |
| **Index to benchmark** | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Developed World ex Eurozone Small Cap Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 2.0 | 2.5 | 3.1 | 3.0 | 3.0 |
| **Index to benchmark** | Beta | | | | | Annualized information ratio | | | | |
| STOXX Developed World ex Eurozone Small Cap Index | 1.1 | 1.1 | 1.1 | 1.1 | 1.1 | -0.3 | -0.6 | 0.1 | -0.0 | 0.2 |

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

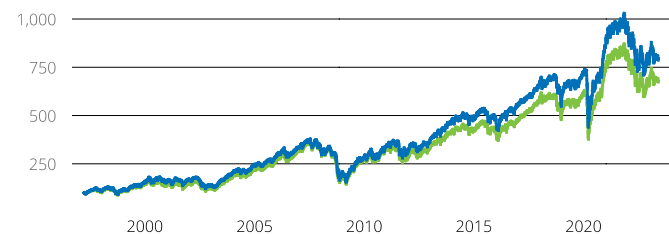*(USD, net return), all data as of May 31, 2023*

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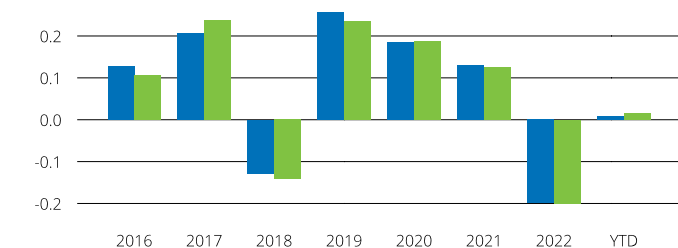## Fundamentals (for last 12 months)

| 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 World ex Eurozone Small Cap Index | -0.1 | 17.3 | 11.6 | 12.7 | 1.7 | 1.4 | 1.0 | 9.9 |
| STOXX World AC Small Cap Index | -0.1 | 16.1 | 11.3 | 12.3 | 1.5 | 1.6 | 0.9 | 7.3 |

## Performance and annual returns[4]

— STOXX® Developed World ex Eurozone Small Cap Index

— STOXX® World AC Small Cap Index

■ STOXX® Developed World ex Eurozone Small Cap Index

■ STOXX® World AC Small Cap Index

## Methodology

The STOXX Developed World ex Eurozone Small Cap Index is a broad market cap weighted index designed to represent the performance of the Small Cap companies from Developed Markets excluding Eurozone covering approximately 15% of investable market capitalization. STOXX Developed World ex Eurozone 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 the 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 | CH1213348019 | SWDXESGR | | .SWDXESGR |
| Net Return | EUR | CH1213348001 | SWDXESR | | .SWDXESR |
| Price | EUR | CH1213348027 | SWDXESP | | .SWDXESP |
| Gross Return | USD | CH1213347987 | SWDXESGV | | .SWDXESGV |
| Net Return | USD | CH1213347979 | SWDXESV | SWDXESV INDEX | .SWDXESV |
| Price | USD | CH1213347995 | SWDXESL | | .SWDXESL |

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 March. 21, 1997 |
| History | Available from Mar. 21, 1997 |
| Inception date | November. 16, 2022 |

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 21, 1997 to May 31, 2023

*(USD, net return), all data as of May 31, 2023*

STOXX INDICES

# STOXX® DEVELOPED WORLD EX EUROZONE SMALL CAP INDEX

## Top 10 Components[5]

| Company | Supersector | Country | Weight (%) |
|---|---|---|---|
| FAIR ISAAC | Industrial Goods & Services | United States | 0.32 |
| BUILDERS FIRSTSOURCE | Construction & Materials | United States | 0.28 |
| FIRST CITIZENS BANSHARES A | Banks | United States | 0.27 |
| ENTEGRIS | Technology | United States | 0.25 |
| TARGA RESOURCES | Energy | United States | 0.25 |
| RELIANCE STEEL AND ALMN. | Basic Resources | United States | 0.22 |
| AXON ENTERPRISE | Industrial Goods & Services | United States | 0.22 |
| GRACO | Industrial Goods & Services | United States | 0.21 |
| DECKERS OUTDOOR | Consumer Products & Services | United States | 0.20 |
| GAMING AND LEISURE PROPERTIES | Real Estate | United States | 0.20 |

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