

STOXX® EUROPE 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.

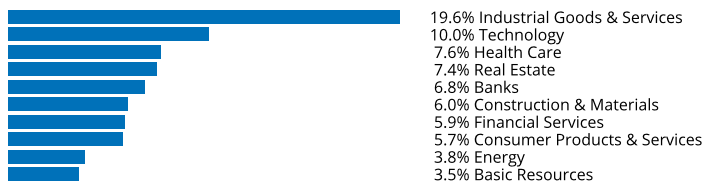
Key facts

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

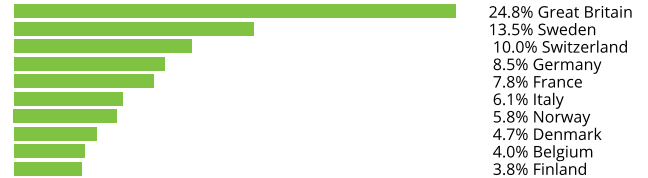
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Total Market Small Index	1,582.4	1,040.1	0.8	0.5	6.9	0.0	0.7	0.0	13.4
STOXX Europe Total Market Index	14,890.1	11,211.6	6.0	0.9	324.6	0.0	2.9	0.0	2.8

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 Europe Total Market Small Index	-6.2	4.5	-6.0	23.6	8.8	N/A	N/A	-6.0	7.4	1.7
STOXX Europe Total Market Index	-5.7	8.4	4.0	35.0	23.8	N/A	N/A	4.0	10.6	4.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe Total Market Small Index	13.8	19.4	24.9	21.8	22.0	N/A	N/A	-0.4	0.3	0.1
STOXX Europe Total Market Index	13.4	17.4	21.8	20.0	20.6	N/A	N/A	0.1	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Total Market Small Index	0.9	1.0	1.0	1.0	1.0	4.8	5.9	6.8	6.0	6.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Total Market Small Index	0.9	1.1	1.1	1.1	1.0	-1.5	-1.5	-1.4	-0.5	-0.4

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

² Based on EURIBOR1M

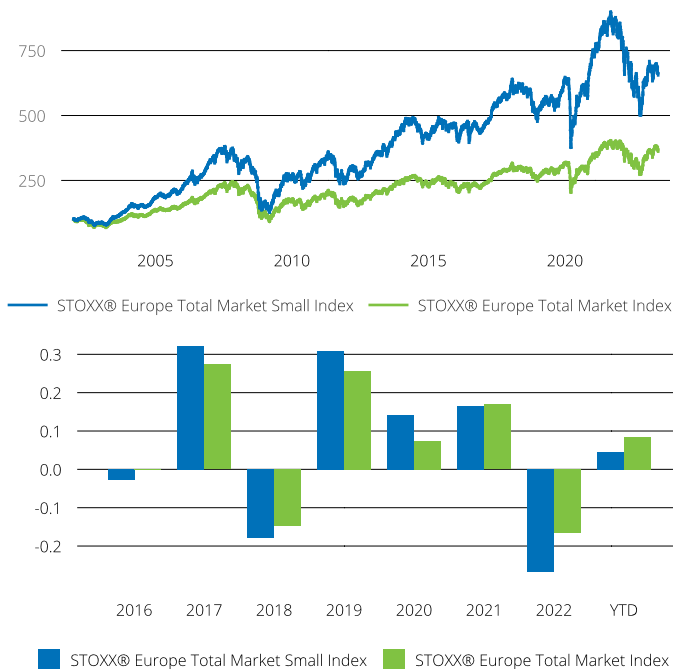
(USD, gross return), all data as of May 31, 2023

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 Europe Total Market Small Index	-39.4	13.4	11.8	12.1	1.3	2.9	0.8	7.1
STOXX Europe Total Market Index	17.6	12.8	13.2	12.5	1.8	3.3	1.1	1.8

Performance and annual returns⁴

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	CH0147787607	XBBSGR		
Gross Return EUR	CH0147787607	XBBSGR		
Net Return EUR	CH0011440150	XBBSG	XBBSG INDEX	.XBBSG
Net Return EUR	CH0011440150	XBBSG	XBBSG INDEX	.XBBSG
Price EUR	CH0011440119	XBBSF	XBBSF INDEX	.XBBSF
Price EUR	CH0011440119	XBBSF	XBBSF INDEX	.XBBSF
Gross Return USD	CH0147790163	XBBSGV		
Gross Return USD	CH0147790163	XBBSGV		
Net Return USD	CH0011440192	XBBSI	XBBSI INDEX	.XBBSI
Net Return USD	CH0011440192	XBBSI	XBBSI INDEX	.XBBSI

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 Dec. 31, 2001 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
BACHEM HOLDING	Health Care	Switzerland	0.66
BANCO BPM	Banks	Italy	0.57
ADDECH B	Industrial Goods & Services	Sweden	0.51
BEAZLEY	Insurance	Great Britain	0.48
SPECTRIS	Industrial Goods & Services	Great Britain	0.48
ALTEN	Technology	France	0.45
DIPLOMA	Industrial Goods & Services	Great Britain	0.45
Valmet	Industrial Goods & Services	Finland	0.44
DUFREY GRP	Retail	Switzerland	0.43
SPIE	Construction & Materials	France	0.42

⁵ Based on the composition as of May 31, 2023
