

EURO STOXX SMALL

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.

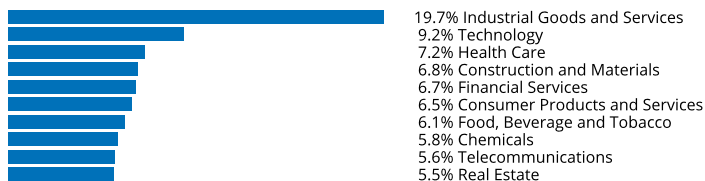
Key facts

- » 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

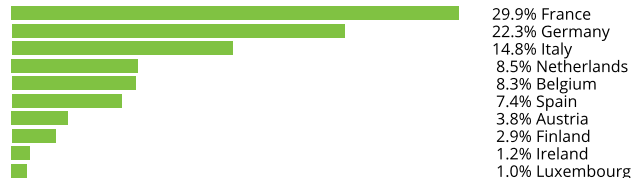
Descriptive statistics

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	551.1	244.2	3.0	3.0	5.4	1.5	2.2	0.6	42.6
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

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	-2.3	7.7	8.6	20.4	22.4	N/A	N/A	8.7	6.4	4.2
EURO STOXX	-3.2	17.2	17.0	26.3	20.0	N/A	N/A	17.2	8.2	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Small	N/A	N/A	17.3	17.2	18.6	N/A	N/A	0.3	0.3	0.2
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	0.8	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Small	1.0	0.9	1.0	0.9	1.0	3.9	5.0	5.4	5.7	6.0
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Small	0.8	1.0	1.0	0.9	0.9	2.5	-0.9	-1.4	-0.3	-0.0

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

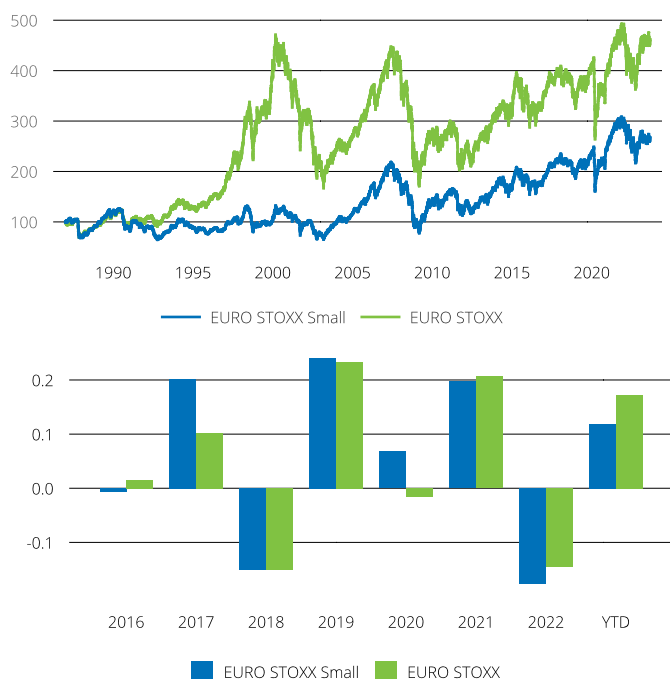
(EUR, price), all data as of Aug. 31, 2023

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
EURO STOXX Small	24.3	13.5	12.7	12.8	1.3	2.5	0.7	5.0
EURO STOXX	14.7	12.1	12.7	11.7	1.6	2.9	1.0	4.3

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
Price EUR	CH0009107456	SCXE	SCXE INDEX	.SCXE
Net Return EUR	CH0009107472	SCXT	SCXT INDEX	.SCXT
Price USD	CH0009107464	SCXK	SCXK INDEX	.SCXK
Net Return USD	CH0009107480	SCXU	SCXU INDEX	.SCXU
Gross Return EUR	CH0147787227	SCXGT	SCXGT INDEX	.SCXGT
Gross Return USD	CH0147789785	SCXGU		

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.
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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 Dec. 31, 1986 to Aug. 31, 2023

SIZE INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LEONARDO	Industrial Goods and Services	Italy	2.20
SOITEC	Technology	France	1.80
IPSEN	Health Care	France	1.78
SCOR	Insurance	France	1.71
HUGO BOSS	Consumer Products and Services	Germany	1.69
SPIE	Construction and Materials	France	1.66
DASSAULT AVIATION	Industrial Goods and Services	France	1.66
INWIT	Telecommunications	Italy	1.64
GAZTRANSPORT ET TECHNIGAZ	Energy	France	1.64
AIXTRON	Technology	Germany	1.63

⁵ Based on the composition as of Aug. 31, 2023