

EURO STOXX TOTAL MARKET SMALL

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.

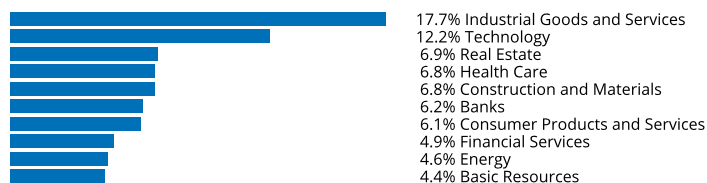
Key facts

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

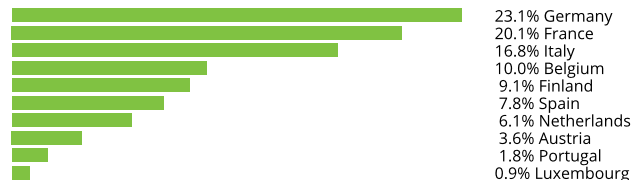
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Total Market Small	707.4	393.4	0.8	0.5	6.7	0.0	1.7	0.0	13.2
EURO STOXX Total Market	7,880.8	5,367.0	6.6	1.0	245.1	0.0	4.6	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
EURO STOXX Total Market Small	-2.0	9.2	10.3	29.5	27.1	N/A	N/A	10.4	9.1	5.0
EURO STOXX Total Market	-3.0	21.7	20.0	37.1	36.8	N/A	N/A	20.1	11.2	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Small	N/A	N/A	15.1	16.3	17.8	N/A	N/A	0.5	0.5	0.3
EURO STOXX Total Market	N/A	N/A	15.7	17.6	19.7	N/A	N/A	0.9	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Small	0.9	0.9	0.9	0.9	0.9	5.2	5.1	5.2	5.6	6.2
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Small	0.7	0.9	0.9	0.9	0.9	2.2	-1.3	-1.7	-0.4	-0.3

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

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

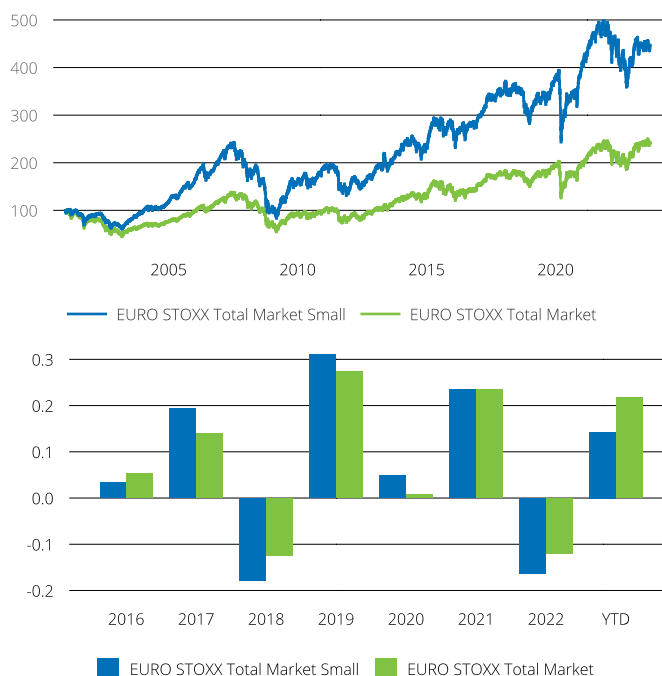
SIZE INDICES

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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 Total Market Small	26.2	12.6	11.3	11.3	1.2	3.5	0.7	7.3
EURO STOXX Total Market	15.1	12.1	12.5	11.6	1.6	3.8	1.0	4.3

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
Price EUR	CH0011441091	XBCGF	XBCGF INDEX	.XBCGF
Net Return EUR	CH0011443337	XBCGG	XBCGG INDEX	.XBCGG
Price USD	CH0011441299	XBCGH	XBCGH INDEX	.XBCGH
Net Return USD	CH0011443386	XBCGI	XBCGI INDEX	.XBCGI
Gross Return EUR	CH0147787268	XBCGGT		
Gross Return USD	CH0147789827	XBCGGU		

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, 2000 to Aug. 31, 2023

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

SIZE INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
BANCO BPM	Banks	Italy	1.70
HUGO BOSS	Consumer Products and Services	Germany	1.05
SPIE	Construction and Materials	France	1.03
GAZTRANSPORT ET TECHNIGAZ	Energy	France	1.02
AIXTRON	Technology	Germany	1.01
ALTEN	Technology	France	0.99
GERRESHEIMER	Health Care	Germany	0.93
Valmet	Industrial Goods and Services	Finland	0.93
VERALLIA	Industrial Goods and Services	France	0.86
SOPRA STERIA GROUP	Technology	France	0.82

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