EURO STOXX® 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

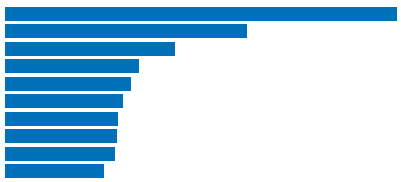
» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

Descriptive statistics

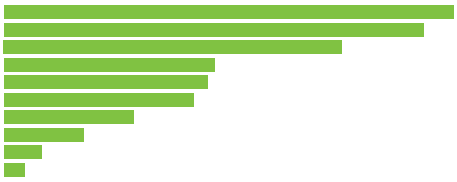
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Total Market Small Index	715.8	404.6	0.8	0.5	6.9	0.0	1.7	0.0	13.6
EURO STOXX Total Market Index	8,051.4	5,424.9	6.7	1.1	235.4	0.0	4.3	0.0	2.6

Supersector weighting (top 10)



18.4% Industrial Goods & Services
11.4% Technology
8.0% Banks
6.3% Real Estate
5.9% Construction & Materials
5.5% Consumer Products & Services
5.3% Health Care
5.2% Financial Services
5.1% Basic Resources
4.6% Utilities

Country weighting



21.5% Germany
20.1% France
16.2% Italy
10.1% Belgium
9.7% Finland
9.1% Spain
6.2% Netherlands
3.8% Austria
1.8% Portugal
1.0% Luxembourg

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Small Index	2.9	12.0	0.6	32.6	30.3	N/A	N/A	0.6	10.0	5.5
EURO STOXX Total Market Index	2.0	11.5	7.3	34.5	36.3	N/A	N/A	7.3	10.5	6.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO STOXX Total Market Small Index	11.0	12.5	19.3	20.2	17.6	N/A	N/A	0.0	0.4	0.3
EURO STOXX Total Market Index	12.7	13.4	20.9	22.7	19.5	N/A	N/A	0.3	0.4	0.3
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO STOXX Total Market Small Index	0.9	0.9	1.0	1.0	0.9	5.5	5.3	6.1	6.9	6.2
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO STOXX Total Market Small Index	0.8	0.9	0.9	0.8	0.9	1.9	0.6	-1.1	-0.2	-0.2

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

(EUR, gross return), all data as of Feb. 28, 2023

SIZE INDICES

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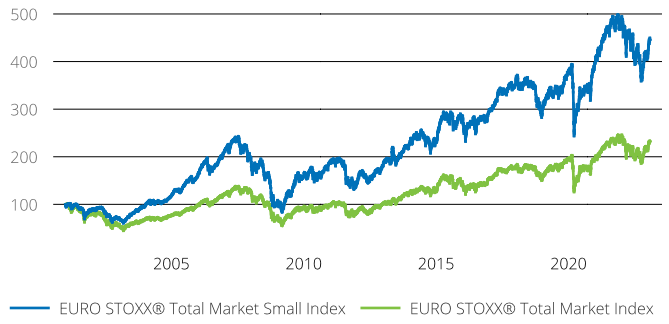
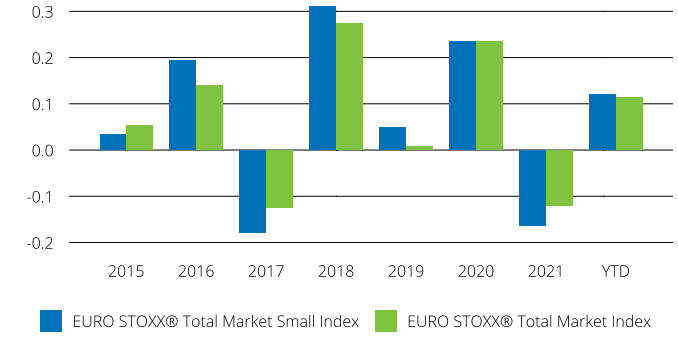
Fundamentals (for last 12 months)

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 Index	15.8	13.6	10.6	11.9	1.3	3.1	0.7	4.8
EURO STOXX Total Market Index	15.0	12.4	12.8	12.0	1.6	3.3	1.0	2.3

Performance and annual returns[4]





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

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 ourdata vendor code sheet.

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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 Jan. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
BCO SABADELL	Banks	Spain	1.72
BANCO BPM	Banks	Italy	1.54
Valmet	Industrial Goods & Services	Finland	1.28
ALTEN	Technology	France	1.08
HUGO BOSS	Consumer Products & Services	Germany	0.95
SPIE	Construction & Materials	France	0.94
AIXTRON	Technology	Germany	0.81
ELIS	Industrial Goods & Services	France	0.79
AEDIFICA	Real Estate	Belgium	0.79
GAZTRANSPORT ET TECHNIGAZ	Energy	France	0.77

[5] Based on the composition as of Feb. 28, 2023