

EURO STOXX[®] MID INDEX

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.

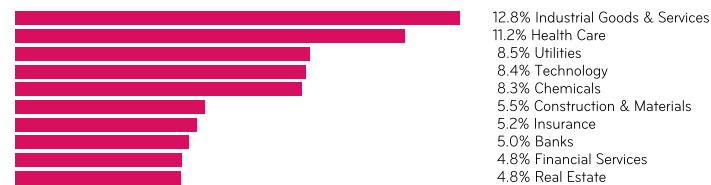
Key facts

- » 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 Mid Index	930.4	579.6	5.8	5.6	11.2	1.5	1.9	0.3	34.1
EURO STOXX Index	5,607.2	4,115.2	13.9	6.3	151.0	1.4	3.7	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 Mid Index	3.2	-10.9	-2.3	3.9	29.6	N/A	N/A	-2.3	1.3	5.4
EURO STOXX Index	3.5	-8.9	-0.4	5.9	23.6	N/A	N/A	-0.4	2.0	4.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX Mid Index	16.1	34.5	28.8	19.6	18.7	N/A	N/A	-0.0	0.1	0.3
EURO STOXX Index	16.4	34.6	29.0	19.7	19.1	N/A	N/A	0.0	0.1	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Mid Index	1.0	1.0	1.0	1.0	1.0	4.7	6.3	5.4	4.2	4.1
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Mid Index	0.9	1.0	1.0	1.0	1.0	-0.8	-0.6	-0.4	-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 Aug. 31, 2020

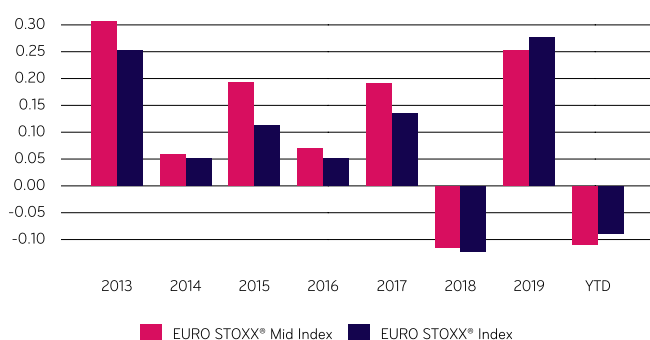
SIZE INDICES

EURO STOXX® MID INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Mid Index	120.5	30.2	16.4	17.8	1.2	2.1	0.7	-5.6
EURO STOXX Index	47.1	25.5	20.9	20.7	1.4	2.4	1.0	-58.1

Performance and annual returns³



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
Gross Return EUR	CH0147787201	MCXGT		
Gross Return EUR	CH0147787201	MCXGT		
Net Return EUR	CH0009109742	MCXT	MCXT INDEX	.MCXT
Net Return EUR	CH0009109742	MCXT	MCXT INDEX	.MCXT
Price EUR	CH0009042240	MCXE	MCXE INDEX	.MCXE
Price EUR	CH0009042240	MCXE	MCXE INDEX	.MCXE
Gross Return USD	CH0147789769	MCXGU		
Gross Return USD	CH0147789769	MCXGU		
Net Return USD	CH0009109809	MCXU	MCXU INDEX	.MCXU
Net Return USD	CH0009109809	MCXU	MCXU INDEX	.MCXU

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 Europe regions
No. of components	Variable
Review frequency	Quarterly in 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.

³ STOXX data from Dec. 31, 2000 to Aug. 31, 2020

⁴ gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Aug. 31, 2020

CONTACT DETAILS

STOXX customer support

P +41 43 430 7272
customersupport@stoxx.com
www.stoxx.com

STOXX is part of Deutsche Börse Group

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.

DISCLAIMER

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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.

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
KINGSPAN GRP	Construction & Materials	IE	1.93
ALSTOM	Industrial Goods & Services	FR	1.55
INGENICO	Technology	FR	1.48
HANNOVER RUECK	Insurance	DE	1.48
TERNA	Utilities	IT	1.47
LEG IMMOBILIEN	Real Estate	DE	1.47
SCOUT24	Technology	DE	1.45
EUROFINS SCIENTIFIC	Health Care	FR	1.44
GRP BRUXELLES LAMBERT	Financial Services	BE	1.43
ARGENX	Health Care	BE	1.43

⁵ Based on the composition as of Aug. 31, 2020