

# STOXX® EUROPE MID 200 INDEX

## Stated objective

The STOXX Size indices have a fixed number of components and are designed to provide a broad yet liquid representation of large, mid and small caps in their respective regions or countries. The total number of index components is indicated in the index name. Each size segment contains a third of the total number, meaning that each size segment has an equal number of stocks. For example, the STOXX Europe 600 Size Index contains 200 large, 200 mid and 200 small stocks.

## Key facts

- » 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
STOXX Europe Mid 200 Index	1,619.1	1,156.3	5.8	5.6	10.3	2.8	0.9	0.2	19.3
STOXX Europe 600 Index	10,238.4	8,315.2	13.9	5.6	236.7	0.8	2.8	0.0	2.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Mid 200 Index	0.8	18.6	22.5	80.3	94.2	10.0	67.2	21.9	21.1	13.8
STOXX Europe 600 Index	0.2	17.1	21.0	70.6	81.8	2.7	60.7	20.4	19.0	12.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Mid 200 Index	15.4	14.0	14.0	13.3	17.2	0.3	3.7	1.4	1.4	0.7
STOXX Europe 600 Index	15.4	14.5	14.0	13.3	16.4	-0.3	3.3	1.3	1.3	0.7
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Mid 200 Index	1.0	1.0	1.0	1.0	1.0	2.9	3.9	3.6	3.5	4.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Mid 200 Index	1.0	0.9	1.0	1.0	1.0	3.5	1.0	0.4	0.5	0.3

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

<sup>2</sup> Based on Euribor1m

(EUR, gross return), all data as of Apr. 30, 2015

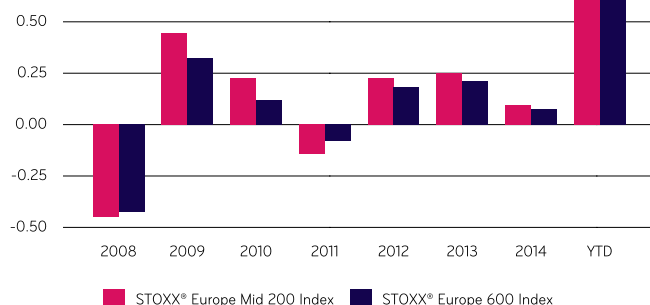
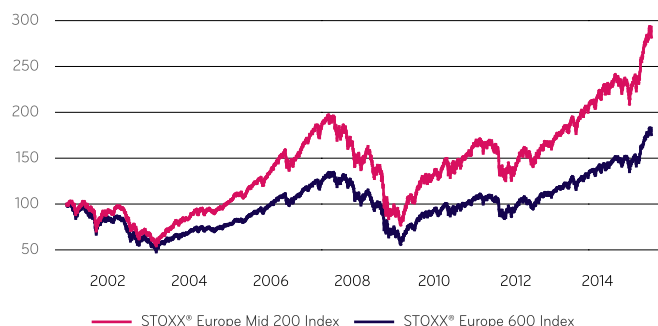
## SIZE INDICES

# STOXX® EUROPE MID 200 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				
STOXX Europe Mid 200 Index	22.7	17.3	19.0	17.3	2.1	2.5	1.1	0.6
STOXX Europe 600 Index	21.8	16.0	18.4	16.0	1.8	3.2	1.1	0.6

### Performance and annual returns<sup>3</sup>



### Methodology

Example: STOXX Europe 600 Size Index

Stocks in the relevant benchmark index (STOXX Europe 600) are ranked according to their free-float market cap. For the large index, the largest 200 stocks are selected, for the mid, the next ranked 200 and for the small, the last ranked 200 stocks. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

### Version and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0102792212	MCXGR	MCXGR Index	.MCXGR
Net Return EUR	CH0009107365	MCXR	MCXR Index	.MCXR
Price EUR	CH0009107191	MCXP	MCXP Index	.MCXP
Net Return USD	CH0009107373	MCXV	MCXV Index	.MCXV
Price USD	CH0009107316	MCXL	MCXL Index	.MCXL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

### Quick facts

Weighting	Free-float market cap
Cap factor	20% on a component level for Europe, Eurozone and Eastern Europe
No. of components	Fixed for each segment
Review frequency	Quarterly (March, June, September, December)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

<sup>3</sup> STOXX data from Dec. 31, 2000 to Apr. 30, 2015

(EUR, gross return), all data as of Apr. 30, 2015

### CONTACT DETAILS

#### STOXX customer support

P +41 58 399 5900  
customersupport@stoxx.com  
www.stoxx.com

**Zurich/headquarters:**  
P +41 58 399 5300

Frankfurt: P +49 69 211 13243  
London: P +44 207 862 7680  
Madrid: P +34 91 369 1229

New York: P +1 212 669 6426  
Hong Kong: P +852 6307 9316  
Sydney: P +61 2 9089 8844  
Tokyo: P +81 3 5847 8248

STOXX is part of Deutsche Boerse and SIX

### 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.

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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.

**SIZE INDICES**

## STOXX® EUROPE MID 200 INDEX

**Top 10 Components<sup>4</sup>**

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ATLANTIA	Industrial Goods & Services	IT	0.89
PROSIEBENSAT.1 MEDIA	Media	DE	0.87
INTERCONTINENTAL HOTELS GRP	Travel & Leisure	GB	0.82
DASSAULT SYSTEMS	Technology	FR	0.80
VESTAS WIND SYSTEMS	null	DK	0.79
DEUTSCHE ANNINGTON	Real Estate	DE	0.78
ACCOR	Travel & Leisure	FR	0.77
NOVOZYMES	Health Care	DK	0.76
LONDON STOCK EXCHANGE	Financial Services	GB	0.76
FERROVIAL	Construction & Materials	ES	0.76

<sup>4</sup> Based on the composition as of Apr. 30, 2015

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