STOXX® DEVELOPED EUROZONE MID CAP INDEX

Index description

The STOXX Developed Eurozone Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from Developed Eurozone covering approximately 15% of investable market capitalization. STOXX Developed Eurozone Mid Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Key facts

»Broad, yet liquid coverage of Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

»Constructed using STOXX World Methodology.

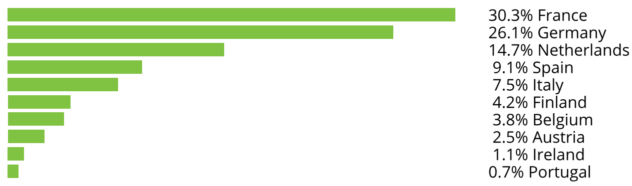
»Its countries follow the STOXX World Country classification framework.

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed Eurozone Mid Cap Index	1,372.9	900.2	7.6	5.9	34.2	0.2	3.8	0.0	9.8
STOXX Developed World Mid Cap Index	9,526.9	8,192.6	8.6	6.0	44.1	0.1	0.5	0.0	8.3

Supersector weighting (top 10)

Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed Eurozone Mid Cap Index	3.7	12.0	3.8	28.2	-1.1	N/A	N/A	3.8	8.6	-0.2
STOXX Developed World Mid Cap Index	0.4	4.9	-2.2	35.5	22.6	N/A	N/A	-2.2	10.7	4.2
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Developed Eurozone Mid Cap Index	11.6	20.4	24.0	21.0	21.3	N/A	N/A	0.2	0.4	0.0
STOXX Developed World Mid Cap Index	10.9	14.5	20.3	17.0	18.5	N/A	N/A	-0.3	0.6	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Developed Eurozone Mid Cap Index	0.6	0.7	0.8	0.7	0.8	9.8	14.5	15.8	14.3	13.7
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Developed Eurozone Mid Cap Index	0.7	1.0	0.9	0.9	0.9	4.3	1.4	0.4	-0.1	-0.3

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

(USD, net return), all data as of Apr. 28, 2023

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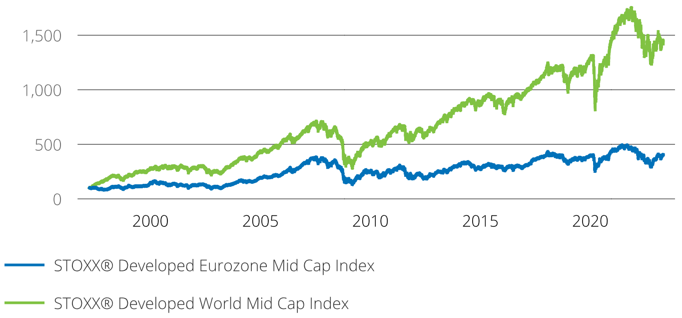
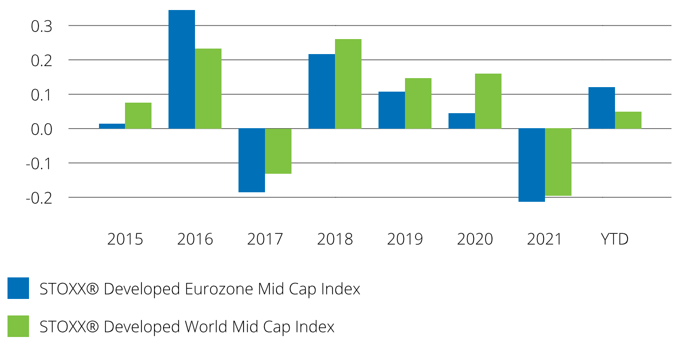
Fundamentals (for last 12 months)

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
STOXX Developed Eurozone Mid Cap Index	18.4	12.0	13.6	11.5	1.2	2.0	0.8	2.0
STOXX Developed World Mid Cap Index	360.3	17.2	16.3	15.7	2.0	1.5	1.4	3.7

Performance and annual returns[4]





Methodology

The STOXX Developed Eurozone Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from Developed Eurozone covering approximately 15% of investable market capitalization. STOXX Developed Eurozone Mid Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213344158	SWDEZMGR		.SWDEZMGR
Net Return	EUR	CH1213344141	SWDEZMR		.SWDEZMR
Price	EUR	CH1213344166	SWDEZMP		.SWDEZMP
Gross Return	USD	CH1213344125	SWDEZMGV		.SWDEZMGV
Net Return	USD	CH1213344117	SWDEZMV		.SWDEZMV
Price	USD	CH1213344133	SWDEZML		.SWDEZML

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	November. 16, 2022

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

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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 Mar. 21, 1997 to Apr. 28, 2023

(USD, net return), all data as of Apr. 28, 2023

STOXX INDICES

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
WOLTERS KLUWER	Media	Netherlands	3.79
MICHELIN	Automobiles & Parts	France	2.52
DEUTSCHE BANK	Banks	Germany	2.49
VEOLIA ENVIRONNEMENT	Utilities	France	2.37
GRP SOCIETE GENERALE	Banks	France	2.18
REPSOL	Energy	Spain	2.17
PUBLICIS GRP	Media	France	2.16
PHILIPS	Health Care	Netherlands	2.08
FERROVIAL	Construction & Materials	Spain	1.81
EDENRED	Industrial Goods & Services	France	1.80

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