

# STOXX® US MID CAP INDEX

## Index description

The STOXX US Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from US covering approximately 15% of investable market capitalization. STOXX US 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.

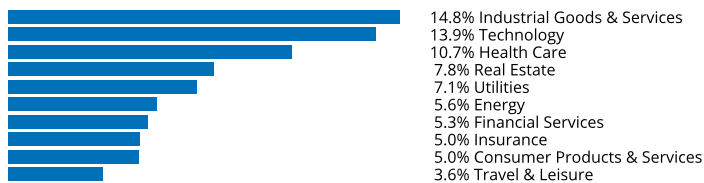
## Key facts

- »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 US Mid Cap Index	5,312.8	5,023.5	15.0	13.7	44.1	0.5	0.9	0.0	11.7
STOXX Developed World Mid Cap Index	9,526.8	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<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX US Mid Cap Index	-1.1	2.3	-4.4	44.6	44.3	N/A	N/A	-4.4	13.1	7.6
STOXX Developed World Mid Cap Index	0.4	5.1	-1.7	37.3	25.4	N/A	N/A	-1.7	11.1	4.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX US Mid Cap Index	14.8	18.7	24.8	21.1	23.3	N/A	N/A	-0.4	0.5	0.3
STOXX Developed World Mid Cap Index	10.9	14.6	20.3	17.0	18.5	N/A	N/A	-0.2	0.6	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX US Mid Cap Index	0.9	1.0	1.0	0.9	1.0	5.5	6.6	7.4	7.4	7.8
Index to benchmark	Beta					Annualized information ratio				
STOXX US Mid Cap Index	1.2	1.2	1.2	1.2	1.2	-3.5	-1.2	-0.3	0.3	0.4

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

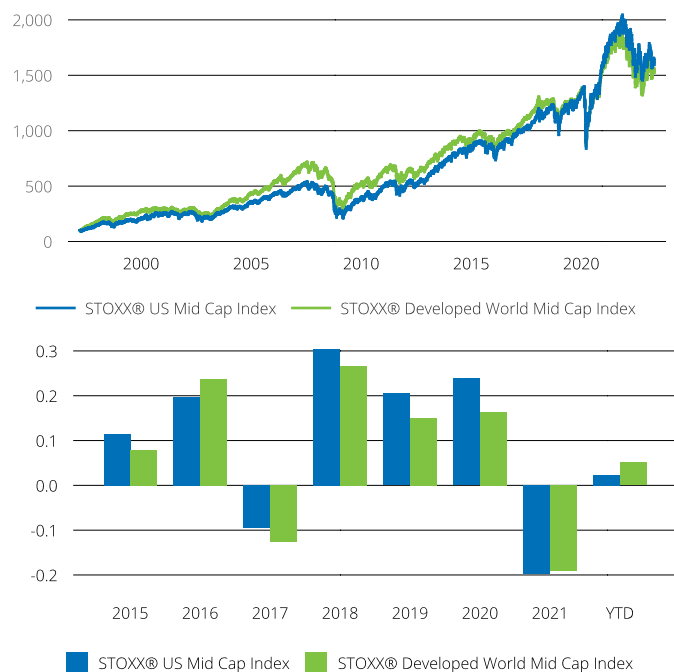
(USD, gross return), all data as of Apr. 28, 2023

## STOXX INDICES

## STOXX® US MID CAP INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX US Mid Cap Index	-41.1	18.8	17.7	17.0	2.7	1.6	1.7	5.5
STOXX Developed World Mid Cap Index	360.3	17.2	16.3	15.7	2.0	2.0	1.4	3.7

Performance and annual returns<sup>4</sup>

## Methodology

The STOXX US Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from US covering approximately 15% of investable market capitalization. STOXX US 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	CH1169653784	SWUSMGR		.SWUSMGR
Net Return EUR	CH1169653776	SWUSMR		.SWUSMR
Price EUR	CH1169653768	SWUSMP		.SWUSMP
Gross Return USD	CH1169653818	SWUSMGV	SWUSMGV INDEX	.SWUSMGV
Net Return USD	CH1169653800	SWUSMV	SWUSMV INDEX	.SWUSMV
Price USD	CH1169653792	SWUSML		.SWUSML

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 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

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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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 21, 1997 to Apr. 28, 2023

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

## STOXX® US MID CAP INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ARTHUR J GALLAGHER	Insurance	United States	0.88
ARISTA NETWORKS	Telecommunications	United States	0.83
Hess Corp.	Energy	United States	0.80
REALTY INCOME	Real Estate	United States	0.78
PG&E	Utilities	United States	0.78
GE HEALTHCARE TECHNOLOGIES	Health Care	United States	0.73
Otis Worldwide	Industrial Goods & Services	United States	0.71
D.R. Horton Inc.	Consumer Products & Services	United States	0.70
COPART	Consumer Products & Services	United States	0.70
VICI PPTYS	Real Estate	United States	0.70

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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