

STOXX EUROPE MID 200

Index description

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.

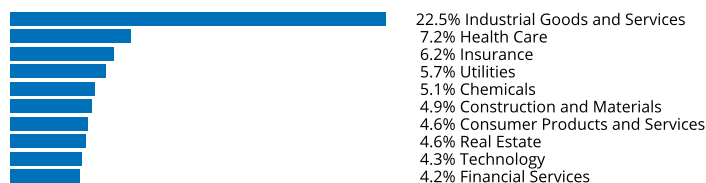
Key facts

- » 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

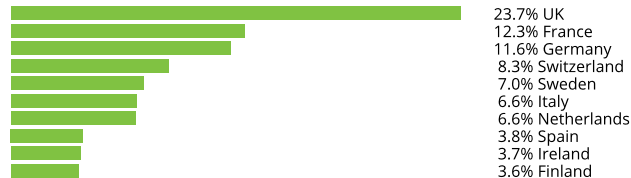
Descriptive statistics

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	1,779.9	1,252.3	6.3	5.8	12.2	3.0	1.0	0.2	17.8
STOXX Europe 600	12,480.4	9,796.0	16.3	5.9	296.4	1.5	3.0	0.0	3.4

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
STOXX Europe Mid 200	-3.0	6.7	7.4	11.5	0.8	N/A	N/A	7.5	3.7	0.2
STOXX Europe 600	-2.8	12.1	10.4	25.0	19.9	N/A	N/A	10.5	7.8	3.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe Mid 200	N/A	N/A	16.8	17.0	19.4	N/A	N/A	0.2	0.2	-0.0
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.5	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Mid 200	1.0	1.0	1.0	1.0	1.0	3.5	4.4	5.2	4.3	4.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Mid 200	1.0	1.1	1.2	1.1	1.1	-0.8	-0.3	-0.5	-0.9	-0.7

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

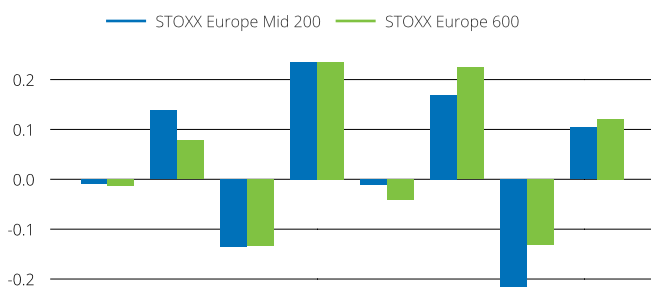
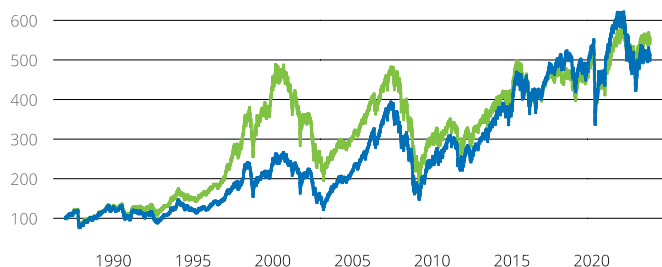
(EUR, price), all data as of Aug. 31, 2023

SIZE INDICES

STOXX EUROPE MID 200

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 Europe Mid 200	16.6	12.9	12.6	12.7	1.6	3.0	1.0	-17.0
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.0	1.2	11.3

Performance and annual returns⁴

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

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0009107191	MCXP	.MCXP
Net Return	EUR	CH0009107365	MCXR	.MCXR
Price	USD	CH0009107316	MCXL	.MCXL
Net Return	USD	CH0009107373	MCXV	.MCXV
Gross Return	EUR	CH0102792212	MCXGR	.MCXGR
Gross Return	USD	CH0357986964	SXEMDGV	.SXEMDGV

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 Europe, Eurozone and Eastern
No. of components	Fixed for each segment
Review frequency	Quarterly (March, June, September, December)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 1986 to Aug. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
KINGSPAN GRP	Construction and Materials	Ireland	0.98
SAGE GRP	Technology	UK	0.93
BRENNTAG	Chemicals	Germany	0.87
RHEINMETALL	Industrial Goods and Services	Germany	0.87
HEIDELBERG MATERIALS	Construction and Materials	Germany	0.86
TERNA	Utilities	Italy	0.86
AENA SME	Industrial Goods and Services	Spain	0.85
KPN	Telecommunications	Netherlands	0.85
CENTRICA	Utilities	UK	0.84
CARREFOUR	Personal Care, Drug and Grocery	France	0.82

⁵ Based on the composition as of Aug. 31, 2023
