

STOXX® EMERGING MARKETS 500 MID INDEX

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.

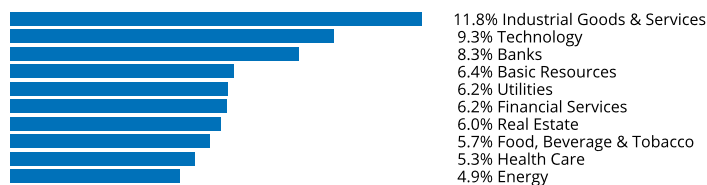
Key facts

- » 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

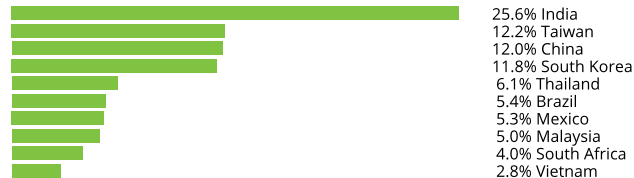
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Emerging Markets 500 Mid Index	1,592.9	734.1	1.5	1.4	4.2	0.7	0.6	0.1	34.9
STOXX Emerging Markets 1500 Index	9,700.0	5,672.7	3.8	1.4	395.9	0.3	7.0	0.0	6.6

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 Emerging Markets 500 Mid Index	5.3	11.7	8.6	54.6	42.0	N/A	N/A	8.7	15.8	7.4
STOXX Emerging Markets 1500 Index	3.6	11.2	4.7	37.4	31.3	N/A	N/A	4.7	11.3	5.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Emerging Markets 500 Mid Index	9.7	10.0	12.0	12.5	15.2	N/A	N/A	0.5	1.1	0.5
STOXX Emerging Markets 1500 Index	11.2	11.1	13.5	13.7	16.1	N/A	N/A	0.2	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Emerging Markets 500 Mid Index	1.0	0.9	1.0	0.9	1.0	3.4	3.8	4.0	4.4	4.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Emerging Markets 500 Mid Index	0.8	0.8	0.8	0.9	0.9	6.0	0.2	0.9	0.8	0.3

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

² Based on EURIBOR1M

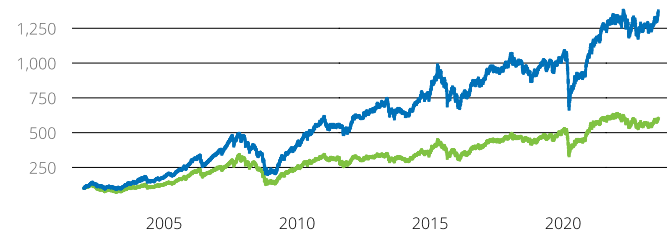
(EUR, gross return), all data as of Jul. 31, 2023

SIZE INDICES

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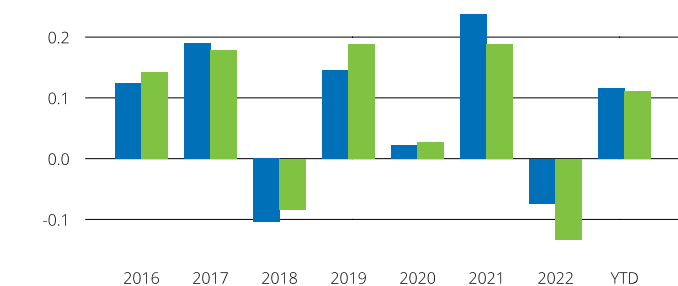
Fundamentals (for last 12 months)

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 Emerging Markets 500 Mid Index	0.0	13.2	0.0	12.3	1.5	3.1	0.6	0.2
STOXX Emerging Markets 1500 Index	0.1	14.3	0.1	13.5	1.6	3.2	0.8	1.2

Performance and annual returns⁴

— STOXX® Emerging Markets 500 Mid Index

— STOXX® Emerging Markets 1500 Index



■ STOXX® Emerging Markets 500 Mid Index ■ STOXX® Emerging Markets 1500 Index

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
Gross Return EUR	CH0149413145	EDE50MGR	EDE50MGR INDEX	.EDE50MGR
Net Return EUR	CH0149413160	EDE50MR	EDE50MR INDEX	.EDE50MR
Net Return EUR	CH0149413160	EDE50MR	EDE50MR INDEX	.EDE50MR
Price EUR	CH0149413186	EDE50MP	EDE50MP INDEX	.EDE50MP
Price EUR	CH0149413186	EDE50MP	EDE50MP INDEX	.EDE50MP
Gross Return USD	CH0149413152	EDE50MGV	EDE50MGV INDEX	.EDE50MGV
Net Return USD	CH0149413178	EDE50MV	EDE50MV INDEX	.EDE50MV
Net Return USD	CH0149413178	EDE50MV	EDE50MV INDEX	.EDE50MV
Price USD	CH0149413194	EDE50ML	EDE50ML INDEX	.EDE50ML
Price USD	CH0149413194	EDE50ML	EDE50ML INDEX	.EDE50ML

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)

To learn more about the inception date, currency versions, 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 27, 2001 to Jul. 31, 2023

SIZE INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
POSCO INTERNATIONAL	Industrial Goods & Services	South Korea	0.57
KJUM YANG	Chemicals	South Korea	0.54
Elite Matl	Technology	Taiwan	0.50
Power Fncs	Financial Services	India	0.46
APL APOLLO TUBES	Basic Resources	India	0.43
AVC	Technology	Taiwan	0.42
JUMBO	Consumer Products & Services	Greece	0.41
SAMVARDHANA MOTHERSON INTERNAT	Automobiles & Parts	India	0.39
REC	Financial Services	India	0.38
JYP ENTERTAINMENT	Media	South Korea	0.37

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