STOXX INDICES STOXX® EMERGING MARKETS EX INDIA MID CAP INDEX

Index description

The STOXX Emerging Markets ex India Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from Emerging Markets excluding India covering approximately 15% of investable market capitalization. STOXX Emerging Markets ex India 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 Emerging Markets ex India Mid Cap Index	2,047.1	1,128.8	1.2	0.6	18.9	0.0	1.7	0.0	17.0	
STOXX World AC Mid Cap Index	12,762.7	10,136.7	5.1	2.5	46.5	0.0	0.5	0.0	7.5	

Supersector weighting (top 10)

15.5% Technology 13.4% Industrial Goods & Services 8.2% Banks	21.4% China 20.9% Taiwan 14.9% South Korea
5.7% Consumer Products & Services 5.3% Energy 5.2% Chemicals 5.1% Health Care	7.7% Brazil 5.1% South Africa 3.8% Saudi Arabia 3.6% Mexico
5.0% Basic Resources 4.9% Utilities 4.9% Real Estate	2.8% Thailand 2.7% United Arab Emirates 2.7% Indonesia

Country weighting

Risk and return figures¹

			F	Return (%)			An	nualized re	turn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	ЗY	5Y
7.5	15.0	12.8	7.0	6.8	N/A	N/A	12.7	2.3	1.3
4.6	13.2	9.0	26.9	29.1	N/A	N/A	8.9	8.3	5.2
Annualized volatility (%) Annualized S				alized Shar	pe ratio²				
12.3	11.2	13.9	15.1	16.9	N/A	N/A	0.7	0.1	0.1
9.9	12.2	15.8	15.1	17.7	N/A	N/A	0.5	0.5	0.3
Correlation						Tracking	error (%)		
0.7	0.6	0.5	0.6	0.7	8.4	10.7	14.8	13.6	13.8
Beta Annualized informa				ation rati					
1.0	0.5	0.4	0.6	0.7	4.1	0.2	0.1	-0.5	-0.4
	7.5 4.6 12.3 9.9 0.7	7.5 15.0 4.6 13.2 12.3 11.2 9.9 12.2 0.7 0.6	7.5 15.0 12.8 4.6 13.2 9.0 12.3 11.2 13.9 9.9 12.2 15.8 0.7 0.6 0.5	Last month YTD 1Y 3Y 7.5 15.0 12.8 7.0 4.6 13.2 9.0 26.9 Annualized v 12.3 11.2 13.9 15.1 9.9 12.2 15.8 15.1 0.7 0.6 0.5 0.6	7.5 15.0 12.8 7.0 6.8 4.6 13.2 9.0 26.9 29.1 Annualized volatility (%) 12.3 11.2 13.9 15.1 16.9 9.9 12.2 15.8 15.1 17.7 Correlation 0.7 0.6 0.5 0.6 0.7 Beta	Last month YTD 1Y 3Y 5Y Last month 7.5 15.0 12.8 7.0 6.8 N/A 4.6 13.2 9.0 26.9 29.1 N/A Annualized volatility (%) 12.3 11.2 13.9 15.1 16.9 N/A 9.9 12.2 15.8 15.1 17.7 N/A Correlation 0.7 0.6 0.5 0.6 0.7 8.4	Last month YTD 1Y 3Y 5Y Last month YTD 7.5 15.0 12.8 7.0 6.8 N/A N/A 4.6 13.2 9.0 26.9 29.1 N/A N/A Annualized volatility (%) Correlation 9.9 12.2 13.9 15.1 16.9 N/A N/A 9.9 12.2 15.8 15.1 17.7 N/A N/A 0.7 0.6 0.5 0.6 0.7 8.4 10.7 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 7.5 15.0 12.8 7.0 6.8 N/A N/A 12.7 4.6 13.2 9.0 26.9 29.1 N/A N/A 8.9 Annualized volatility (%) </td <td>Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 7.5 15.0 12.8 7.0 6.8 N/A N/A 12.7 2.3 4.6 13.2 9.0 26.9 29.1 N/A N/A 8.9 8.3 Annualized volatility (%) Annualized volatility (%) Annualized volatility (%) 12.3 11.2 13.9 15.1 16.9 N/A N/A 0.7 0.1 9.9 12.2 15.8 15.1 17.7 N/A N/A 0.5 0.5 Correlation Tracking 0.7 0.6 0.5 0.6 0.7 8.4 10.7 14.8 13.6 Beta Annualized information</td>	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 7.5 15.0 12.8 7.0 6.8 N/A N/A 12.7 2.3 4.6 13.2 9.0 26.9 29.1 N/A N/A 8.9 8.3 Annualized volatility (%) Annualized volatility (%) Annualized volatility (%) 12.3 11.2 13.9 15.1 16.9 N/A N/A 0.7 0.1 9.9 12.2 15.8 15.1 17.7 N/A N/A 0.5 0.5 Correlation Tracking 0.7 0.6 0.5 0.6 0.7 8.4 10.7 14.8 13.6 Beta Annualized information

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

² Based on EURIBOR1M



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

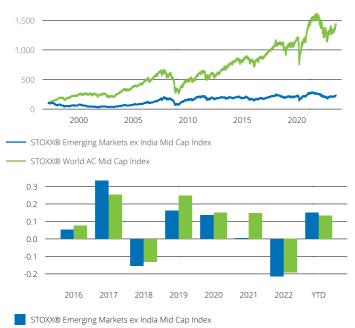
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Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative		Dividend yield (%) ³	Price/ sales	Price/ cash flow	
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing	
STOXX Emerging Markets ex India Mid Cap Index	13.2	12.5	10.3	11.4	1.2	2.8	0.6	0.1	
STOXX World AC Mid Cap Index	25.1	17.8	16.3	16.0	2.0	1.9	1.2	2.3	

Performance and annual returns⁴



STOXX® World AC Mid Cap Index

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213343796	SWEXIMGR		.SWEXIMGR
Net Return	EUR	CH1213343788	SWEXIMR		.SWEXIMR
Price	EUR	CH1213343804	SWEXIMP		.SWEXIMP
Gross Return	USD	CH1213343762	SWEXIMGV		.SWEXIMGV
Net Return	USD	CH1213343754	SWEXIMV		.SWEXIMV
Price	USD	CH1213343770	SWEXIML		.SWEXIML

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

Methodology

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

Weighting	Free-float market capitalization
Cap factor	Ν/Α
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

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 Mar. 21, 1997 to Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
ECOPRO	Chemicals	South Korea	1.68	
Wistron	Technology	Taiwan	1.16	
CEMEX ADR	Construction & Materials	Mexico	1.02	
EMAAR PROPERTIES	Real Estate	United Arab	1.01	
Liteon Tech	Technology	Taiwan	1.00	
New Oriental Education & Tech.	Consumer Products & Services	China	0.80	
EQUATORIAL ON	Utilities	Brazil	0.68	
PRIO	Energy	Brazil	0.66	
Inventec Corp	Technology	Taiwan	0.64	
Taishin Fhc	Banks	Taiwan	0.64	

 $^{\rm 5}$ Based on the composition as of Jul. 31, 2023