STOXX® GREATER CHINA MID CAP INDEX

Index description

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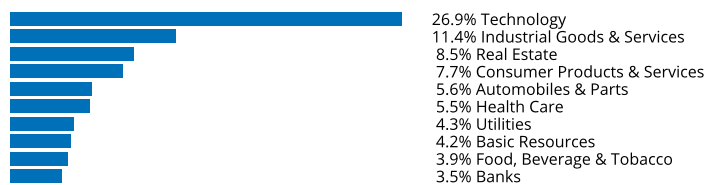
Key facts

»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.

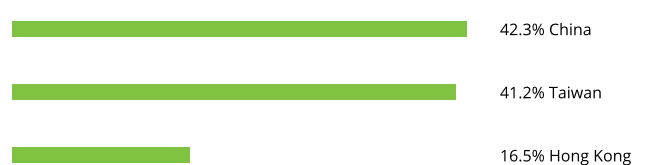»Its countries follow the STOXX World Country classification framework.

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 Greater China Mid Cap Index	980.5	571.8	1.0	0.2	21.0	0.1		3.7	0.0	16.6
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)

26.9% Technology
11.4% Industrial Goods & Services
8.5% Real Estate
7.7% Consumer Products & Services
5.6% Automobiles & Parts
5.5% Health Care
4.3% Utilities
4.2% Basic Resources
3.9% Food, Beverage & Tobacco
3.5% Banks

Country weighting

42.3% China

41.2% Taiwan

16.5% Hong Kong

Risk and return figures[1]

Index returns					Return (%)				Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Greater China Mid Cap Index	8.6	12.4	9.0	2.1	13.9	N/A	N/A	9.0	0.7	2.6
STOXX World AC Mid Cap Index	4.6	13.2	9.0	26.9	29.1	N/A	N/A	8.9	8.3	5.2
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX Greater China Mid Cap Index	15.4	14.1	18.0	17.6	18.5	N/A	N/A	0.3	0.0	0.1
STOXX World AC Mid Cap Index	9.9	12.2	15.8	15.1	17.7	N/A	N/A	0.5	0.5	0.3
Index to benchmark					Correlation				Tracking error (%)	
STOXX Greater China Mid Cap Index	0.6	0.5	0.3	0.4	0.5	13.1	13.8	19.7	17.6	17.6
Index to benchmark					Beta				Annualized information ratio	
STOXX Greater China Mid Cap Index	0.9	0.5	0.4	0.5	0.6	3.6	-0.1	-0.1	-0.5	-0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[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		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Greater China Mid Cap Index	27.3	20.1	11.2	12.0	1.0	3.4	0.5	0.0
STOXX World AC Mid Cap Index	25.1	17.8	16.3	16.0	2.0	2.4	1.2	2.3

Performance and annual returns[4]

— STOXX® Greater China Mid Cap Index — STOXX® World AC Mid Cap Index

■ STOXX® Greater China Mid Cap Index ■ STOXX® World AC Mid Cap Index
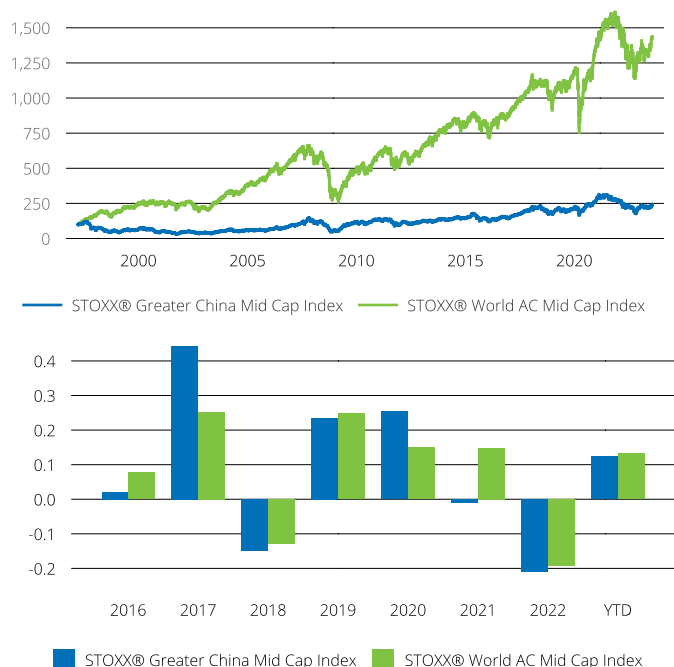
Methodology

The STOXX Greater China Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from Greater China covering approximately 15% of investable market capitalization. STOXX Greater China 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	CH1213344828	SWGCNMGR		.SWGCNMGR
Net Return	EUR	CH1213344810	SWGCNMR		.SWGCNMR
Price	EUR	CH1213344836	SWGCNMP		.SWGCNMP
Gross Return	USD	CH1213344794	SWGCNMGV		.SWGCNMGV
Net Return	USD	CH1213344786	SWGCNMV		.SWGCNMV
Price	USD	CH1213344802	SWGCNML		.SWGCNML

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] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 21, 1997 to Jul. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NIO INC. ADR	Automobiles & Parts	Hong Kong	3.68
Wistron	Technology	Taiwan	2.28
Liteon Tech	Technology	Taiwan	1.98
New Oriental Education & Tech.	Consumer Products & Services	China	1.57
WHARF REIC	Real Estate	Hong Kong	1.45
Inventec Corp	Technology	Taiwan	1.27
Taishin Fhc	Banks	Taiwan	1.27
SinoPac Fin. Ho.	Banks	Taiwan	1.26
POWER ASSETS HOLDINGS LTD	Utilities	Hong Kong	1.25
Accton	Telecommunications	Taiwan	1.09

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