

# STOXX® SOUTH AFRICA MID CAP INDEX

## Index description

The STOXX South Africa Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from South Africa covering approximately 15% of investable market capitalization. STOXX South Africa 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 STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

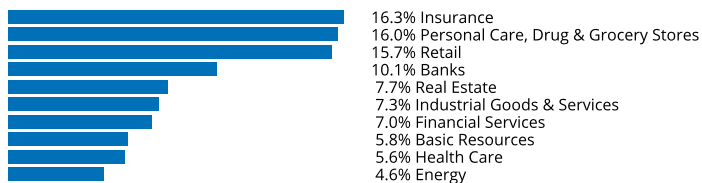
## Key facts

- »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 South Africa Mid Cap Index	78.5	57.0	2.7	2.2	5.9	0.9	10.3	1.5	5.9
STOXX Emerging Markets Mid Cap Index	2,675.9	1,404.4	1.4	0.8	18.9	0.0	1.3	0.0	15.8

## 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 South Africa Mid Cap Index	13.8	4.0	4.7	43.6	5.2	N/A	N/A	4.7	12.8	1.0
STOXX Emerging Markets Mid Cap Index	7.1	15.8	14.0	16.4	13.4	N/A	N/A	13.9	5.2	2.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX South Africa Mid Cap Index	24.1	23.5	25.8	26.9	30.3	N/A	N/A	0.1	0.4	0.1
STOXX Emerging Markets Mid Cap Index	10.3	9.9	12.6	14.4	16.5	N/A	N/A	0.8	0.3	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX South Africa Mid Cap Index	0.7	0.6	0.5	0.6	0.7	19.3	19.2	22.8	22.2	23.0
Index to benchmark	Beta					Annualized information ratio				
STOXX South Africa Mid Cap Index	1.6	1.4	1.0	1.1	1.2	3.9	-0.9	-0.4	0.3	-0.0

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

<sup>2</sup> Based on EURIBOR1M

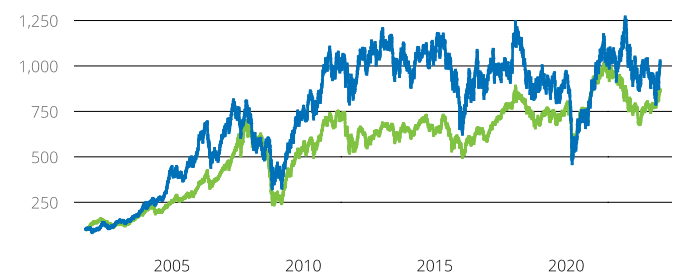
(USD, gross return), all data as of Jul. 31, 2023

## STOXX INDICES

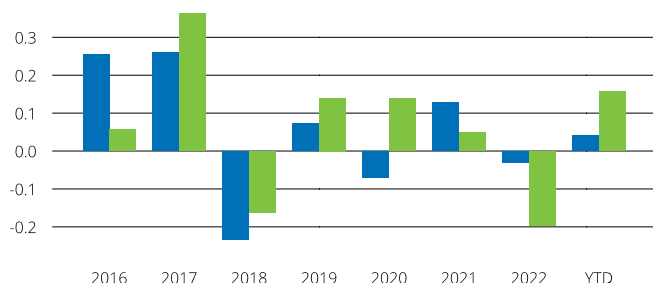
## STOXX® SOUTH AFRICA MID CAP INDEX

## 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 South Africa Mid Cap Index	9.4	10.9	9.1	10.9	1.7	5.8	1.2	19.8
STOXX Emerging Markets Mid Cap Index	15.1	13.9	11.7	12.6	1.4	2.9	0.7	0.3

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

— STOXX® South Africa Mid Cap Index — STOXX® Emerging Markets Mid Cap Index



■ STOXX® South Africa Mid Cap Index ■ STOXX® Emerging Markets Mid Cap Index

## Methodology

The STOXX South Africa Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from South Africa covering approximately 15% of investable market capitalization. STOXX South Africa 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 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	CH1213342897	SWZAMCGR		.SWZAMCGR
Net Return EUR	CH1213342889	SWZAMCR		.SWZAMCR
Price EUR	CH1213342905	SWZAMCP		.SWZAMCP
Gross Return USD	CH1213342863	SWZAMCGV		.SWZAMCGV
Net Return USD	CH1213342855	SWZAMCV		.SWZAMCV
Price USD	CH1213342871	SWZAMCL		.SWZAMCL

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 September. 24, 2001
History	Available from Sep. 24, 2001
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](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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 Sep. 24, 2001 to Jul. 31, 2023

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

## STOXX® SOUTH AFRICA MID CAP INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Shoprite Holdings Ltd	Personal Care, Drug & Grocery Stores	South Africa	10.34
Nedbank Group Ltd	Banks	South Africa	10.11
DISCOVERY LTD	Insurance	South Africa	7.63
Bidvest Group Ltd	Industrial Goods & Services	South Africa	7.31
Remgro Ltd	Financial Services	South Africa	6.95
WOOLWORTHS HDG.	Retail	South Africa	6.83
Aspen Pharmacare Holdings Ltd	Health Care	South Africa	5.64
CLICKS GROUP	Personal Care, Drug & Grocery Stores	South Africa	5.63
OLD MUTUAL	Insurance	South Africa	5.17
NEPI ROCKCASTLE	Real Estate	South Africa	4.05

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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