

# STOXX® EUROPE EX UK MID INDEX

## Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification ([www.icbenchmark.com](http://www.icbenchmark.com).) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 8000
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

## Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

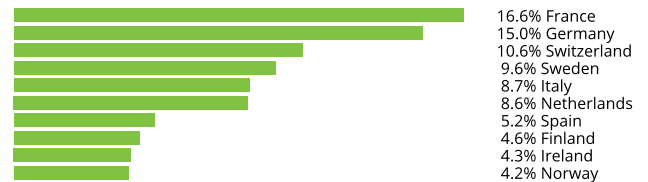
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe ex UK Mid Index	1,561.6	1,035.2	6.9	6.5	12.0	3.8	1.2	0.4	20.3
STOXX Europe ex UK Total Market Index	12,686.6	9,035.3	5.6	0.8	321.1	0.0	3.6	0.0	2.7

## 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 Europe ex UK Mid Index	4.2	9.3	15.0	21.1	13.0	N/A	N/A	15.2	6.6	2.5
STOXX Europe ex UK Total Market Index	5.0	15.1	24.4	35.7	37.8	N/A	N/A	24.6	10.8	6.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe ex UK Mid Index	15.3	18.9	23.4	21.1	21.8	N/A	N/A	0.4	0.3	0.1
STOXX Europe ex UK Total Market Index	13.8	17.3	21.3	20.2	20.7	N/A	N/A	0.9	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe ex UK Mid Index	1.0	1.0	1.0	1.0	1.0	3.3	4.0	4.3	3.7	3.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe ex UK Mid Index	1.1	1.1	1.1	1.0	1.0	-2.7	-2.5	-1.7	-1.0	-1.0

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

<sup>2</sup> Based on EURIBOR1M

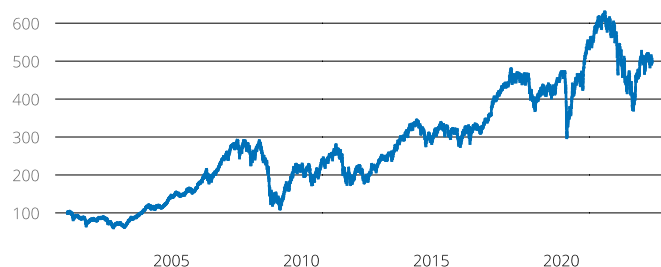
(USD, gross return), all data as of Jun. 30, 2023

## SIZE INDICES

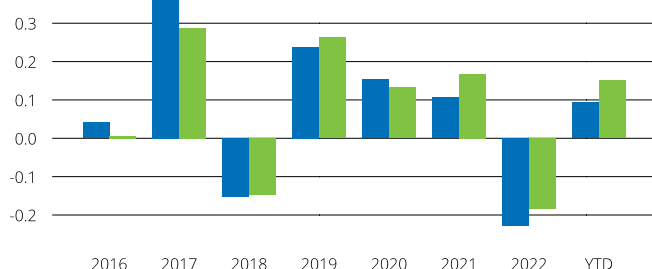
## STOXX® EUROPE EX UK MID INDEX

## 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 Europe ex UK Mid Index	16.7	13.2	13.9	13.0	1.5	3.6	0.9	2.2
STOXX Europe ex UK Total Market Index	19.9	13.8	14.7	13.4	1.9	3.8	1.2	7.6

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

— STOXX® Europe ex UK Mid Index — STOXX® Europe ex UK Total Market Index



■ STOXX® Europe ex UK Mid Index ■ STOXX® Europe ex UK Total Market Index

## Methodology

A specific region, country or sector is excluded from the relevant main index. The detailed methodology including the calculation formula can be found in our rulebook : <http://www.stoxx.com/indices/rulebooks.html>

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0147787508	MCXNGGR		
Gross Return EUR	CH0147787508	MCXNGGR		
Net Return EUR	CH0008175223	MCXG	MCXG INDEX	.MCXG
Net Return EUR	CH0008175223	MCXG	MCXG INDEX	.MCXG
Price EUR	CH0008174937	MCXF	MCXF INDEX	.MCXF
Price EUR	CH0008174937	MCXF	MCXF INDEX	.MCXF
Gross Return USD	CH0147790064	MCXGV		
Gross Return USD	CH0147790064	MCXGV		
Net Return USD	CH0008175389	MCXI	MCXI INDEX	.MCXI
Net Return USD	CH0008175389	MCXI	MCXI INDEX	.MCXI

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 cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 2000 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

## STOXX® EUROPE EX UK MID INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TERNA	Utilities	Italy	1.16
RHEINMETALL	Industrial Goods & Services	Germany	1.15
HEIDELBERG MATERIALS	Construction & Materials	Germany	1.15
AENA SME	Industrial Goods & Services	Spain	1.15
KPN	Telecommunications	Netherlands	1.14
BRENNTAG	Chemicals	Germany	1.10
PRYSMIAN	Industrial Goods & Services	Italy	1.08
VAT GROUP AG	Industrial Goods & Services	Switzerland	1.08
HENNES & MAURITZ B	Retail	Sweden	1.06
CARREFOUR	Personal Care, Drug & Grocery Stores	France	1.06

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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