SIZE INDICES STOXX® GLOBAL 3000 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
- $\ensuremath{\mathsf{w}}$ 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 Global 3000 Mid Index | 8,154.7 | 6,304.1 | 6.3 | 5.9 | 17.8 | 2.9 | 0.3 | 0.0 | 17.4 |
| STOXX Global 3000 Index | 68,828.5 | 60,341.4 | 20.1 | 5.9 | 2,660.8 | 1.6 | 4.4 | 0.0 | 2.9 |

Country weighting

Supersector weighting (top 10)

| 16.1% Industrial Goods & Services41.4% United States10.9% Technology10.6% Japan6.8% Health Care4.6% Great Britain6.2% Real Estate4.3% India6.1% Banks4.2% Australia5.5% Consumer Products & Services3.6% Taiwan5.5% Utilities3.6% Taiwan4.9% Financial Services2.5% South Korea4.6% Basic Resources2.4% France4.6% Basic Resources2.2% Germany |
|--|
|--|

Risk and return figures¹

| | | | R | eturn (%) | | | An | nualized ret | turn (%) |
|-----------------------------|----------------------------------|---|--|--|---|---|--|---|--|
| Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 3.6 | 7.0 | 9.3 | 34.6 | 31.4 | N/A | N/A | 9.3 | 10.5 | 5.7 |
| 3.7 | 11.9 | 13.4 | 44.4 | 62.4 | N/A | N/A | 13.5 | 13.1 | 10.3 |
| Annualized volatility (%) | | | | a) Annualized Sharpe ratio ² | | | | | |
| 10.8 | 11.0 | 12.7 | 12.9 | 16.2 | N/A | N/A | 0.5 | 0.8 | 0.3 |
| 8.7 | 11.5 | 14.3 | 14.1 | 17.3 | N/A | N/A | 0.7 | 0.9 | 0.6 |
| Correlation | | | | | | | Tracking | error (%) | |
| 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 5.4 | 4.6 | 5.5 | 5.3 | 5.5 |
| Beta Annualized information | | | | | | ation rati | | | |
| 1.1 | 0.9 | 0.8 | 0.8 | 0.9 | -0.1 | -2.0 | -0.7 | -0.5 | -0.8 |
| | 3.6 3.7 10.8 8.7 0.9 | 3.6 7.0 3.7 11.9 10.8 11.0 8.7 11.5 0.9 0.9 | 3.6 7.0 9.3 3.7 11.9 13.4 10.8 11.0 12.7 8.7 11.5 14.3 0.9 0.9 0.9 | Last month YTD 1Y 3Y 3.6 7.0 9.3 34.6 3.7 11.9 13.4 44.4 Annualized vo 10.8 11.0 12.7 12.9 8.7 11.5 14.3 14.1 Co 0.9 0.9 0.9 | 3.6 7.0 9.3 34.6 31.4 3.7 11.9 13.4 44.4 62.4 Annualized volatility (%) 10.8 11.0 12.7 12.9 16.2 8.7 11.5 14.3 14.1 17.3 Correlation 0.9 0.9 0.9 0.9 Beta | Last month YTD 1Y 3Y 5Y Last month 3.6 7.0 9.3 34.6 31.4 N/A 3.7 11.9 13.4 44.4 62.4 N/A Annualized volatility (%) Last month 10.8 11.0 12.7 12.9 16.2 N/A 8.7 11.5 14.3 14.1 17.3 N/A Correlation 0.9 0.9 0.9 0.9 5.4 Beta | Last month YTD 1Y 3Y 5Y Last month YTD 3.6 7.0 9.3 34.6 31.4 N/A N/A 3.7 11.9 13.4 44.4 62.4 N/A N/A Annualized volatility (%) Annualized volatility (%) N/A N/A N/A 10.8 11.0 12.7 12.9 16.2 N/A N/A 8.7 11.5 14.3 14.1 17.3 N/A N/A 0.9 0.9 0.9 0.9 5.4 4.6 Beta | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3.6 7.0 9.3 34.6 31.4 N/A N/A 9.3 3.7 11.9 13.4 44.4 62.4 N/A N/A 13.5 Annualized volatility (%) Annualized volatility (%)< | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 3.6 7.0 9.3 34.6 31.4 N/A 9.3 10.5 3.7 11.9 13.4 44.4 62.4 N/A N/A 9.3 10.5 Annualized volatility (%) Annualized volatility (%) Annualized Shar 10.8 11.0 12.7 12.9 16.2 N/A N/A 0.5 0.8 8.7 11.5 14.3 14.1 17.3 N/A N/A 0.7 0.9 Correlation Tracking 0.9 0.9 0.9 0.9 5.4 4.6 5.5 5.3 Beta Annualized information |

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

² Based on EURIBOR1M



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

STOXX Ltd. is part of Qontigo

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Fundamentals (for last 12 months)

| Index | | rice/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 Global 3000 Mid Index | 19.7 | 15.4 | 13.9 | 14.1 | 1.8 | 2.7 | 1.1 | 4.7 |
| STOXX Global 3000 Index | 22.5 | 17.9 | 18.4 | 17.3 | 0.1 | 2.5 | 1.7 | 10.6 |

Performance and annual returns⁴



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 | CH0147792425 | SXMIGGR | | |
| Gross Return | EUR | CH0147792425 | SXMIGGR | | |
| Net Return | EUR | CH0147792391 | SXMIGR | | |
| Net Return | EUR | CH0147792391 | SXMIGR | | _ |
| Price | EUR | CH0147792367 | SXMIGP | SXMIGP INDEX | |
| Price | EUR | CH0147792367 | SXMIGP | SXMIGP INDEX | |
| Gross Return | USD | CH0147792516 | SXMIGGV | | _ |
| Gross Return | USD | CH0147792516 | SXMIGGV | | |
| Net Return | USD | CH0147792482 | SXMIGV | | |
| Net Return | USD | CH0147792482 | SXMIGV | | |

Ouick facts

| Quick lucio | |
|---|---|
| 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 in see ourdata vendor code s | nception date, currency versions, calculation hours and historical values, please sheet. |

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

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BACKTESTED PERFORMANCE

DACK IS I EVERTORMANCE 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 Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) | |
|-----------------------|-----------------------------|---------------|------------|--|
| Carnival Corp. | Travel & Leisure | United States | 0.28 | |
| Quanta Computer Inc | Technology | Taiwan | 0.20 | |
| Cameco Corp. | Energy | Canada | 0.20 | |
| JABIL INC | Technology | United States | 0.20 | |
| NORDSON | Industrial Goods & Services | United States | 0.20 | |
| BENTLEY SYSTEMS B | Technology | United States | 0.19 | |
| Brambles Ltd. | Industrial Goods & Services | Australia | 0.19 | |
| LATTICE SEMICONDUCTOR | Technology | United States | 0.19 | |
| PENUMBRA | Health Care | United States | 0.19 | |
| INFORMA | Media | Great Britain | 0.19 | |

 $^{\rm 5}$ Based on the composition as of Jun. 30, 2023