STOXX® ASIA/PACIFIC MID 200 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 Asia/ Pacific 600 Index contains 200 large, 200 mid and 200 small stocks.
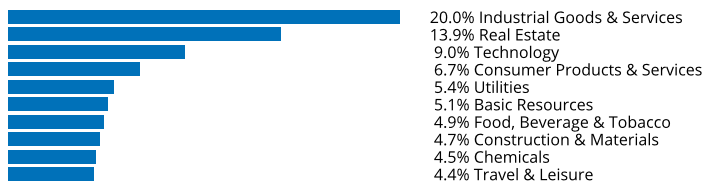
Key facts

» Transparent and rules-based methodology

» Buffer rule applied on parent index level aims to reduce turnover

» Weighted by free-float market cap

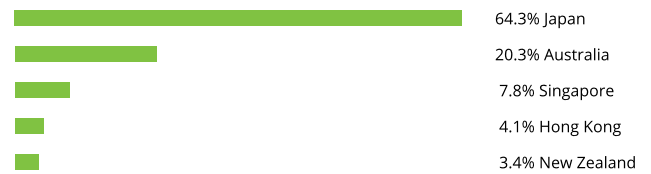» Serves as an underlying for a variety of financial products such as options, futures and ETFs

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 Asia/Pacific Mid 200 Index	1,099.8	861.9	4.3	4.0	7.9	2.3	0.9	0.3	11.6
STOXX Asia/Pacific 600 Index	6,930.5	5,807.5	9.7	4.1	181.1	1.3	3.1	0.0	2.9

Supersector weighting (top 10)

20.0% Industrial Goods & Services
13.9% Real Estate
9.0% Technology
6.7% Consumer Products & Services
5.4% Utilities
5.1% Basic Resources
4.9% Food, Beverage & Tobacco
4.7% Construction & Materials
4.5% Chemicals
4.4% Travel & Leisure

Country weighting

64.3% Japan

20.3% Australia

7.8% Singapore

4.1% Hong Kong

3.4% New Zealand

Risk and return figures[1]

Index returns			Return (%)					Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Asia/Pacific Mid 200 Index	-0.3	2.2	4.4	10.5	7.6	N/A	N/A	4.5	3.4	1.5
STOXX Asia/Pacific 600 Index	1.8	5.5	8.1	22.4	24.5	N/A	N/A	8.2	7.0	4.5
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX Asia/Pacific Mid 200 Index	11.2	12.3	13.1	13.3	14.9	N/A	N/A	0.2	0.3	0.1
STOXX Asia/Pacific 600 Index	14.1	13.4	14.3	14.2	15.2	N/A	N/A	0.4	0.5	0.3
Index to benchmark			Correlation					Tracking error (%)		
STOXX Asia/Pacific Mid 200 Index	1.0	1.0	1.0	1.0	1.0	3.8	3.3	3.4	3.3	3.2
Index to benchmark			Beta					Annualized information ratio		
STOXX Asia/Pacific Mid 200 Index	0.8	0.9	0.9	0.9	1.0	-6.4	-2.0	-1.1	-1.1	-1.0

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, gross return), all data as of Jun. 30, 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 Asia/Pacific Mid 200 Index	15.0	13.6	13.0	13.1	1.2	3.1	0.9	0.7
STOXX Asia/Pacific 600 Index	15.8	15.3	14.6	15.1	1.5	3.1	1.2	3.6

Performance and annual returns[4]

STOXX® Asia/Pacific Mid 200 Index — STOXX® Asia/Pacific 600 Index

STOXX® Asia/Pacific Mid 200 Index — STOXX® Asia/Pacific 600 Index
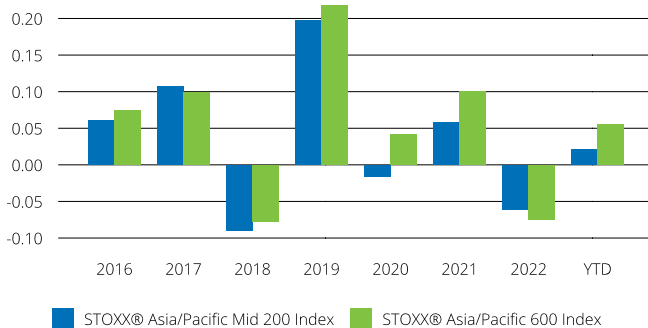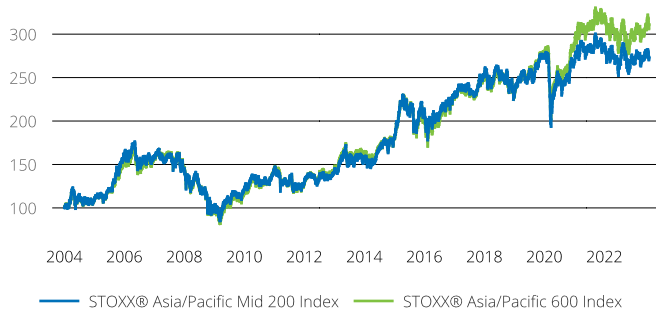
Methodology

Stocks in the relevant benchmark index (STOXX Asia/ Pacific 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	CH0114207738	SXPMGR		.SXPMGR
Gross Return	EUR	CH0114207738	SXPMGR		.SXPMGR
Net Return	EUR	CH0114207712	SXPMR		.SXPMR
Net Return	EUR	CH0114207712	SXPMR		.SXPMR
Price	EUR	CH0114207696	SXPMP		.SXPMP
Price	EUR	CH0114207696	SXPMP		.SXPMP
Gross Return	USD	CH0114207746	SXPMGV		.SXPMGV
Gross Return	USD	CH0114207746	SXPMGV		.SXPMGV
Net Return	USD	CH0114207720	SXPMV		.SXPMV
Net Return	USD	CH0114207720	SXPMV		.SXPMV

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	200 (fixed for each size bucket)
Review frequency	Quarterly (March, June, September, December)
Calculation/distribution	Day-end
Calculation hours	18:00 local time
Base value/base date	100 as of Dec. 20, 2002
History	Since Dec. 20, 2002
Inception date	Mar. 23, 2017

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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 Jan. 02, 2004 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Rohm Co. Ltd.	Technology	Japan	0.92
JFE Holdings Inc.	Basic Resources	Japan	0.88
T&D Holdings Inc.	Insurance	Japan	0.85
Hankyu Hanshin Holdings Inc.	Industrial Goods & Services	Japan	0.84
Ibiden Co. Ltd.	Technology	Japan	0.84
The Lottery Corporation	Travel & Leisure	Australia	0.81
MATSUKIYOCOCOKARA	Personal Care, Drug & Grocery Stores	Japan	0.81
Qantas Airways Ltd.	Travel & Leisure	Australia	0.80
Isuzu Motors Ltd.	Industrial Goods & Services	Japan	0.80
CAPCOM	Consumer Products & Services	Japan	0.79

[5] Based on the composition as of Jun. 30, 2023