

STOXX® KUWAIT MID CAP INDEX

Index description

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

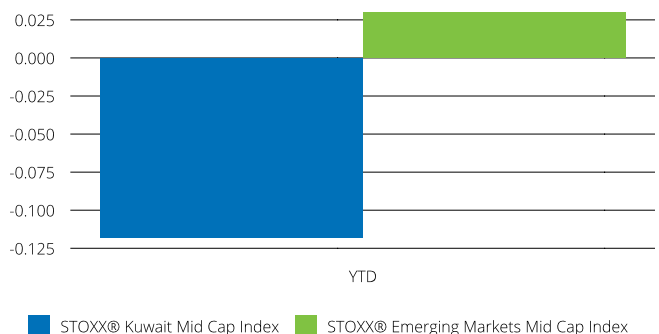
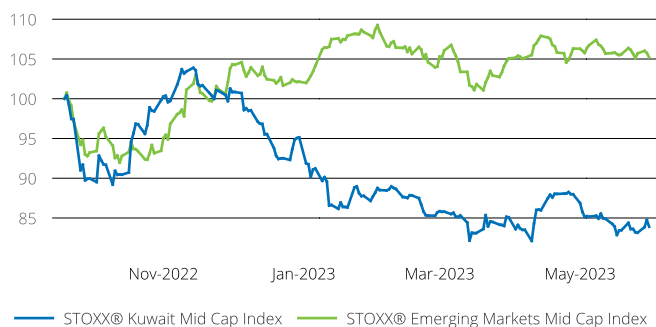
Key facts

- »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.

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Kuwait Mid Cap Index	-4.6	-11.8	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Emerging Markets Mid Cap Index	-1.0	3.0	-6.0	21.3	-3.5	N/A	N/A	-5.9	6.6	-0.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Kuwait Mid Cap Index	11.6	15.6	18.7	18.7	N/A	N/A	N/A	-1.3	-1.3	N/A
STOXX Emerging Markets Mid Cap Index	6.8	9.6	13.6	14.9	16.6	N/A	N/A	-0.5	0.4	-0.0
Index to benchmark	Correlation					Tracking error (%)				
STOXX Kuwait Mid Cap Index	0.4	0.2	0.4	0.4	N/A	11.0	16.9	17.8	17.8	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Kuwait Mid Cap Index	0.7	0.3	0.6	0.5	N/A	-3.8	-2.3	-1.9	-1.9	N/A

Performance and annual returns³



¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Sep. 19, 2022 to May 31, 2023

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

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Methodology

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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. 19, 2022
History	Available from Sep. 19, 2022
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.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1169658064	SWKWMCGR		.SWKWMCGR
Net Return EUR	CH1169658056	SWKWMCR		.SWKWMCR
Price EUR	CH1169658072	SWKWMCP		.SWKWMCP
Gross Return USD	CH1169658031	SWKWMCGV		.SWKWMCGV
Net Return USD	CH1169658023	SWKWMCV		.SWKWMCV
Price USD	CH1169658049	SWKWMCL		.SWKWMCL

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

CONTACT DETAILS

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DISCLAIMER

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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.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
AGILITY PUBWHSG	Industrial Goods & Services	Kuwait	47.81
GULF BANK OF KUWAIT	Banks	Kuwait	22.02
MABANEE	Real Estate	Kuwait	21.74
BURGAN BANK	Banks	Kuwait	8.43
	Oil & Gas		
	Oil & Gas		
	Oil & Gas		
	Oil & Gas		
	Oil & Gas		
	Oil & Gas		

⁴ Based on the composition as of May 31, 2023