

# STOXX® US MID AND SMALL CAP INDEX

## Index description

The STOXX US Mid and Small Cap Index is a market cap weighted index designed to represent the performance of the Mid and Small Cap companies from US covering approximately 30% of investable market capitalization. STOXX US Mid and Small 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 the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

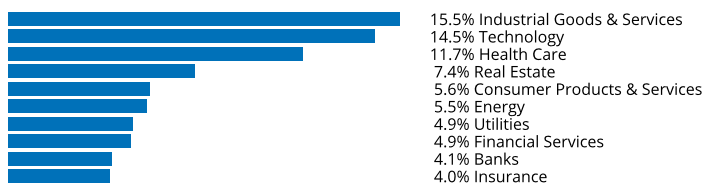
## Key facts

- »Broad, yet liquid coverage of Mid and Small 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 US Mid and Small Cap Index	9,784.2	9,088.7	4.3	2.0	43.1	0.0	0.5	0.0	4.7
STOXX US All Cap Index	43,176.6	41,096.3	17.3	2.6	2,655.1	0.0	6.5	0.0	2.5

## 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 US Mid and Small Cap Index	-2.2	-0.1	-6.1	30.0	28.7	N/A	N/A	-6.1	9.1	5.2
STOXX US All Cap Index	0.5	8.8	1.8	38.3	57.2	N/A	N/A	1.8	11.4	9.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX US Mid and Small Cap Index	15.6	18.6	23.7	21.8	24.4	N/A	N/A	-0.4	0.4	0.2
STOXX US All Cap Index	13.1	15.5	21.6	19.5	22.2	N/A	N/A	-0.0	0.5	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX US Mid and Small Cap Index	0.9	0.9	1.0	0.9	1.0	6.1	6.3	6.1	6.9	6.7
Index to benchmark	Beta					Annualized information ratio				
STOXX US Mid and Small Cap Index	1.1	1.1	1.1	1.1	1.1	-4.9	-3.2	-1.3	-0.3	-0.6

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

<sup>2</sup> Based on EURIBOR1M

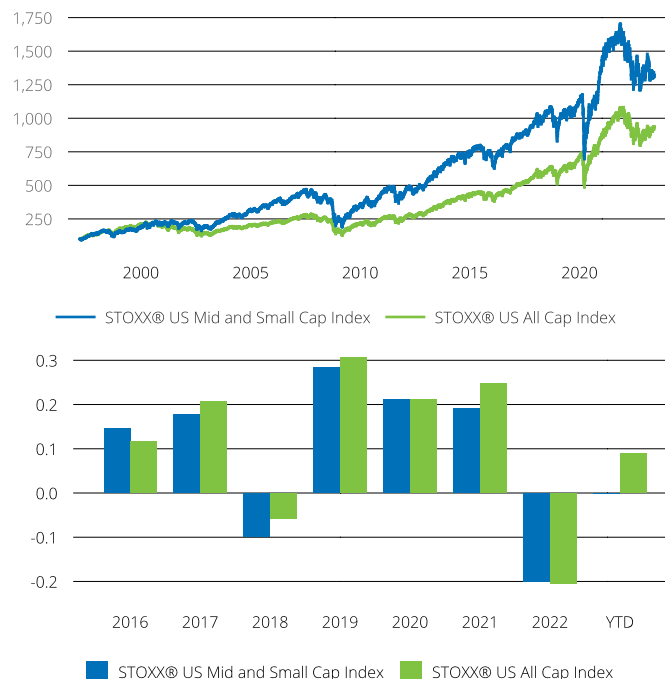
(USD, net return), all data as of May 31, 2023

## STOXX INDICES

## STOXX® US MID AND SMALL 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 US Mid and Small Cap Index	69.7	18.4	14.0	14.6	2.3	1.1	1.3	6.6
STOXX US All Cap Index	29.0	19.7	20.6	18.5	0.1	1.2	2.1	17.1

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

## Methodology

The STOXX US Mid and Small Cap Index is a market cap weighted index designed to represent the performance of the Mid and Small Cap companies from US covering approximately 30% of investable market capitalization. STOXX US Mid and Small 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 the 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	CH1213349405	SWUSMSGR		.SWUSMSGR
Net Return EUR	CH1213349397	SWUSMSR		.SWUSMSR
Price EUR	CH1213349413	SWUSMSP		.SWUSMSP
Gross Return USD	CH1213349371	SWUSMSGV		.SWUSMSGV
Net Return USD	CH1213349363	SWUSMSV		.SWUSMSV
Price USD	CH1213349389	SWUSMSL		.SWUSMSL

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 March. 21, 1997
History	Available from Mar. 21, 1997
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

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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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 21, 1997 to May 31, 2023

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

## STOXX® US MID AND SMALL CAP INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ARISTA NETWORKS	Telecommunications	United States	0.47
ARTHUR J GALLAGHER	Insurance	United States	0.47
COPART	Consumer Products & Services	United States	0.43
PG&E	Utilities	United States	0.42
REALTY INCOME	Real Estate	United States	0.41
ON SEMICON.	Technology	United States	0.40
GE HEALTHCARE TECHNOLOGIES	Health Care	United States	0.40
Hess Corp.	Energy	United States	0.39
D.R. Horton Inc.	Consumer Products & Services	United States	0.38
Ametek Inc.	Industrial Goods & Services	United States	0.37

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

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