

STOXX® USA MID 300 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.

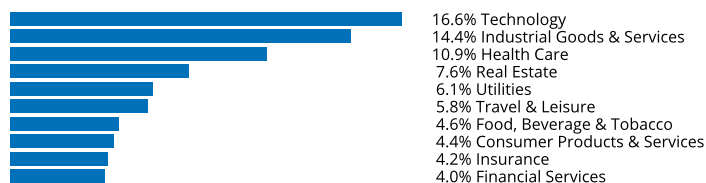
Key facts

- » Transparent and rules-based methodology
- » Buffer rule applied on parent index level aims to reduce turnover
- » Weighted by free-float market cap
- » 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 USA Mid 300 Index | 4,158.0 | 3,953.2 | 13.2 | 12.4 | 28.2 | 3.8 | 0.7 | 0.1 | 21.6 |
| STOXX USA 900 Index | 37,329.6 | 35,793.4 | 39.7 | 12.4 | 2,490.5 | 1.8 | 7.0 | 0.0 | 3.1 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|---------------------------|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX USA Mid 300 Index | 1.4 | 0.3 | -5.3 | 38.6 | 51.6 | N/A | N/A | -5.4 | 11.6 | 8.8 |
| STOXX USA 900 Index | 4.0 | 9.2 | 3.1 | 46.6 | 79.8 | N/A | N/A | 3.1 | 13.7 | 12.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX USA Mid 300 Index | 14.6 | 18.6 | 22.1 | 20.3 | 23.3 | N/A | N/A | -0.3 | 0.5 | 0.4 |
| STOXX USA 900 Index | 14.0 | 16.5 | 20.9 | 19.4 | 22.4 | N/A | N/A | 0.1 | 0.7 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX USA Mid 300 Index | 0.9 | 1.0 | 1.0 | 1.0 | 1.0 | 5.5 | 5.6 | 5.6 | 6.1 | 5.9 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX USA Mid 300 Index | 1.0 | 1.1 | 1.0 | 1.0 | 1.0 | -5.2 | -3.7 | -1.5 | -0.3 | -0.6 |

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

² Based on EURIBOR1M

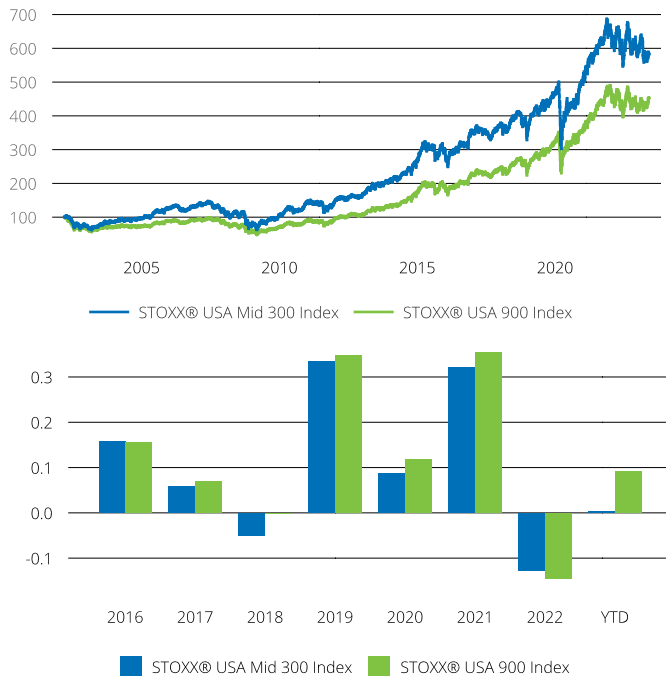
(EUR, gross return), all data as of May 31, 2023

SIZE INDICES

STOXX® USA MID 300 INDEX

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 USA Mid 300 Index | 1753.0 | 17.2 | 15.6 | 15.7 | 2.8 | 1.6 | 1.4 | 8.7 |
| STOXX USA 900 Index | 27.7 | 19.3 | 21.2 | 18.8 | 0.1 | 1.7 | 2.2 | 17.0 |

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 | CH0190731965 | SXUS3MGR | SXUS3MGR INDEX | |
| Net Return EUR | CH0190731973 | SXUS3MR | SXUS3MR INDEX | |
| Net Return EUR | CH0190731973 | SXUS3MR | SXUS3MR INDEX | |
| Price EUR | CH0190731981 | SXUS3MP | SXUS3MP INDEX | |
| Price EUR | CH0190731981 | SXUS3MP | SXUS3MP INDEX | |
| Gross Return USD | CH0190731999 | SXUS3MG | SXUS3MG INDEX | |
| Gross Return USD | CH0190731999 | SXUS3MG | SXUS3MG INDEX | |
| Net Return USD | CH0190732005 | SXUS3MV | SXUS3MV INDEX | |
| Net Return USD | CH0190732005 | SXUS3MV | SXUS3MV INDEX | |
| Price USD | CH0190732013 | SXUS3ML | SXUS3ML INDEX | |

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

Quick facts

| | |
|-------------------|---|
| 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 inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 15, 2002 to May 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|--------------------------------------|----------------|-------------------|
| FERGUSON PLC | Industrial Goods & Services | United States | 0.71 |
| AmerisourceBergen Corp. | Personal Care, Drug & Grocery Stores | United States | 0.66 |
| LENNAR 'A' | Consumer Products & Services | United States | 0.64 |
| PALANTIR TECHNOLOGIES A | Technology | United States | 0.64 |
| SEAGEN | Health Care | United States | 0.64 |
| ATLASSIAN 'A' | Technology | United States | 0.64 |
| DATADOG A | Technology | United States | 0.62 |
| Vulcan Materials Co. | Construction & Materials | United States | 0.62 |
| Edison International | Utilities | United States | 0.61 |
| Arch Capital Group Ltd. | Insurance | United States | 0.61 |

⁵ Based on the composition as of May 31, 2023
