STOXX INDICES

STOXX® SINGAPORE MID CAP INDEX

Index description

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

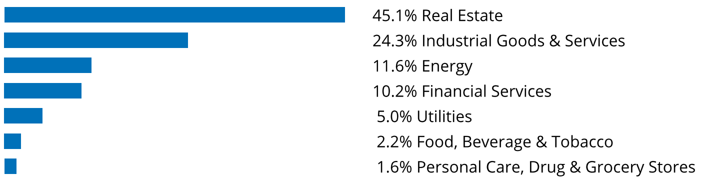
»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

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 Singapore Mid Cap Index	92.7	57.6	3.6	3.2	7.2	0.9	12.5	1.6	33.3
STOXX Developed World Mid Cap Index	9,526.8	8,192.6	8.6	6.0	44.1	0.1	0.5	0.0	8.3

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Singapore Mid Cap Index	1.4	9.7	11.4	42.6	20.0	N/A	N/A	11.4	12.6	3.7
STOXX Developed World Mid Cap Index	0.4	5.1	-1.7	37.3	25.4	N/A	N/A	-1.7	11.1	4.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Singapore Mid Cap Index	11.6	12.5	15.0	15.4	17.7	N/A	N/A	0.7	0.8	0.2
STOXX Developed World Mid Cap Index	10.9	14.6	20.3	17.0	18.5	N/A	N/A	-0.2	0.6	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Singapore Mid Cap Index	0.1	0.2	0.3	0.4	0.5	14.7	17.6	20.6	17.7	18.0
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Singapore Mid Cap Index	0.1	0.1	0.3	0.4	0.5	0.8	0.6	0.5	-0.0	-0.1

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

(USD, gross return), all data as of Apr. 28, 2023

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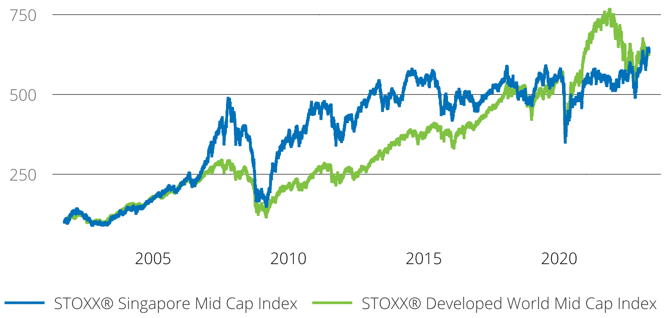
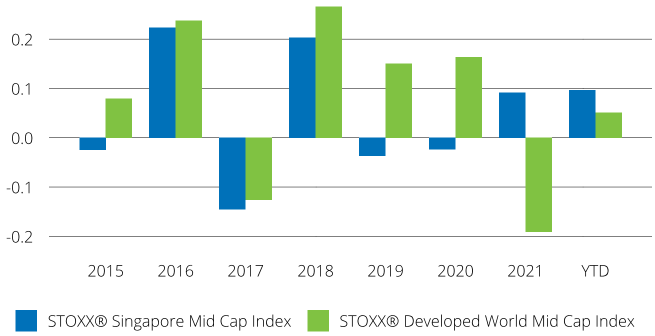
Fundamentals (for last 12 months)

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 Singapore Mid Cap Index	10.6	11.3	10.3	11.3	1.1	4.4	1.3	0.1
STOXX Developed World Mid Cap Index	360.3	17.2	16.3	15.7	2.0	2.0	1.4	3.7

Performance and annual returns[4]





Methodology

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

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213341626	SWSGMCGR		.SWSGMCGR
Net Return	EUR	CH1213341618	SWSGMCR		.SWSGMCR
Price	EUR	CH1213341634	SWSGMCP		.SWSGMCP
Gross Return	USD	CH1213341592	SWSGMCGV		.SWSGMCGV
Net Return	USD	CH1213341584	SWSGMCV		.SWSGMCV
Price	USD	CH1213341600	SWSGMCL		.SWSGMCL

Complete list available here: 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 September. 24, 2001
History	Available from Sep. 24, 2001
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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Sep. 24, 2001 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
CAPITALAND ASCENDAS REIT	Real Estate	Singapore	12.51
Keppel Corp. Ltd.	Energy	Singapore	11.55
Singapore Exchange Ltd.	Financial Services	Singapore	10.22
Singapore Technologies Enginee	Industrial Goods & Services	Singapore	7.38
MAPLETREE LOGIST.TRUST	Real Estate	Singapore	7.25
Seatrium	Industrial Goods & Services	Singapore	6.55
MAPLETREE INDUSTIAL TST	Real Estate	Singapore	6.17
Venture Corp. Ltd.	Industrial Goods & Services	Singapore	5.99
MAPLETREE PAN ASIA COMM TRUST	Real Estate	Singapore	5.28
FRASERS LOGIST & COM	Real Estate	Singapore	5.09

[5] Based on the composition as of Apr. 28, 2023