

STOXX DEVELOPED WORLD EX NORTH AMERICA MID CAP

Index description

The STOXX Developed World ex North America Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from Developed Markets excluding North America covering approximately 15% of investable market capitalization. STOXX Developed World ex North America 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 the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

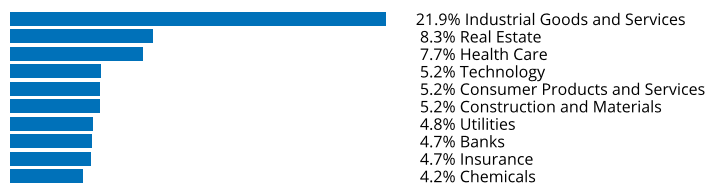
Key facts

- »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.

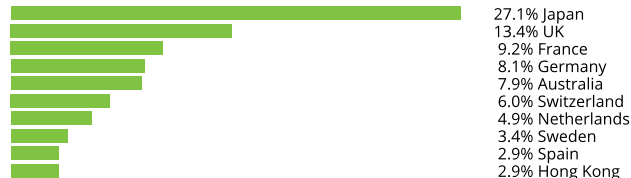
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed World ex North America Mid Cap	3,782.5	2,819.4	4.9	3.7	31.1	0.0	1.1	0.0	7.4
STOXX World AC Mid Cap	12,268.9	9,749.1	4.9	2.4	50.7	0.0	0.5	0.0	7.5

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 Developed World ex North America Mid Cap	-3.5	8.8	12.2	5.4	5.7	N/A	N/A	12.2	1.8	1.1
STOXX World AC Mid Cap	-3.7	13.3	7.7	16.0	21.2	N/A	N/A	7.7	5.1	3.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed World ex North America Mid Cap	N/A	N/A	16.4	15.5	16.5	N/A	N/A	0.6	0.1	0.1
STOXX World AC Mid Cap	N/A	N/A	15.3	15.1	17.7	N/A	N/A	0.3	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed World ex North America Mid Cap	0.8	0.7	0.8	0.8	0.8	7.0	9.0	10.6	10.4	10.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed World ex North America Mid Cap	1.1	0.8	0.8	0.8	0.8	0.3	-0.0	0.3	-0.4	-0.3

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

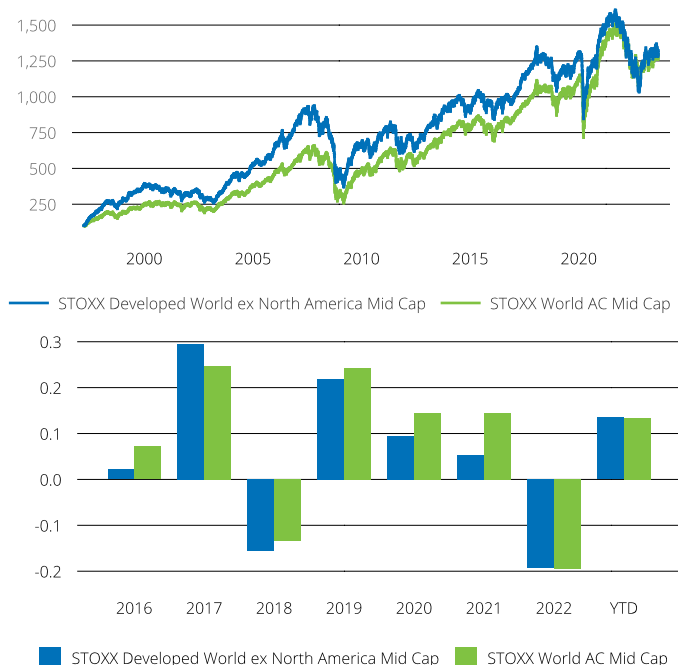
(USD, net return), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX DEVELOPED WORLD EX NORTH AMERICA MID CAP

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 Developed World ex North America Mid Cap	24.9	15.4	14.9	13.6	1.4	3.4	1.0	-2.3
STOXX World AC Mid Cap	25.0	17.3	16.5	15.5	1.9	2.4	1.2	3.6

Performance and annual returns⁴

Methodology

The STOXX Developed World ex North America Mid Cap Index is a broad market cap weighted index designed to represent the performance of the Mid Cap companies from Developed Markets excluding North America covering approximately 15% of investable market capitalization. STOXX Developed World ex North America 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 the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH1213343549	SWDXNMR		.SWDXNMR
Gross Return EUR	CH1213343556	SWDXNMGR		.SWDXNMGR
Price EUR	CH1213343564	SWDXNMP		.SWDXNMP
Net Return USD	CH1213343515	SWDXNMV		.SWDXNMV
Gross Return USD	CH1213343523	SWDXNMGV		.SWDXNMGV
Price USD	CH1213343531	SWDXNML		.SWDXNML

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 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.

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

⁴ STOXX data from Mar. 21, 1997 to Aug. 31, 2023

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

BENCHMARK INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
WOLTERS KLUWER	Media	Netherlands	1.10
ROLLS ROYCE HLDG	Industrial Goods and Services	UK	0.84
GRP SOCIETE GENERALE	Banks	France	0.82
MICHELIN	Automobiles and Parts	France	0.79
DEUTSCHE BANK	Banks	Germany	0.79
ASM INTERNATIONAL	Technology	Netherlands	0.76
VEOLIA ENVIRONNEMENT	Utilities	France	0.74
PHILIPS	Health Care	Netherlands	0.74
REPSOL	Energy	Spain	0.73
RENTOKIL INITIAL	Industrial Goods and Services	UK	0.68

⁵ Based on the composition as of Aug. 31, 2023