ISTOXX® EUROPE COLLATERAL INDEX

Index description

The iSTOXX Europe Collateral Basket Index represents a diversified basket of securities that meets broadly accepted criteria for general collaterals. The index components derived from stocks in the STOXX Europe 600 Index that satisfy criteria for liquidity and borrowing costs and are traded on exchanges in the following countries: Netherlands, Belgium, Denmark, Germany, Finland, France, Italy, Portugal, Spain, Norway, Sweden, Austria, and Poland excluding those with an ISIN country code of France, Italy and Switzerland. In addition, only components which have no pending corporate event or dividend distribution are eligible for the index. The index is weighted by free-float market capitalization, with a cap at component level.

Key facts

»Uses broad liquid benchmark STOXX Europe 600 as universe

»Meets broadly accepted criteria for general collaterals

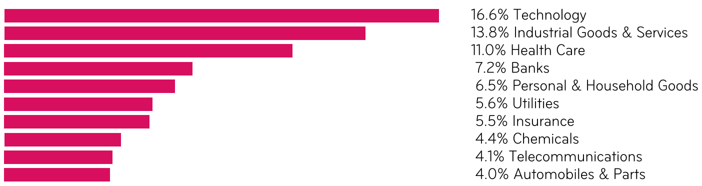
»Screens for liquidity and borrowing costs

»Weighted by free-float market capitalization, with a cap at component level

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
iSTOXX Europe Collateral Index	4,090.8	3,094.0	12.0	6.0	151.0	1.5	4.9	0.0	68.3
STOXX Europe 600 Index	9,989.2	7,970.6	13.3	5.7	300.0	1.1	3.8	0.0	2.9

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
iSTOXX Europe Collateral Index	3.6	-4.2	5.1	10.6	32.8	N/A	N/A	5.1	3.5	5.9
STOXX Europe 600 Index	3.1	-10.3	-1.3	6.1	15.6	N/A	N/A	-1.3	2.0	3.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Europe Collateral Index	16.0	33.7	28.3	19.4	18.6	N/A	N/A	0.2	0.2	0.3
STOXX Europe 600 Index	14.9	32.0	27.0	18.3	17.9	N/A	N/A	-0.0	0.1	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Europe Collateral Index	1.0	1.0	1.0	1.0	1.0	3.1	4.9	4.3	3.5	3.6
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Europe Collateral Index	1.1	1.0	1.0	1.0	1.0	2.2	2.1	1.5	0.4	0.8

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m

(EUR, net return), all data as of Aug. 31, 2020

ISTOXX INDICES

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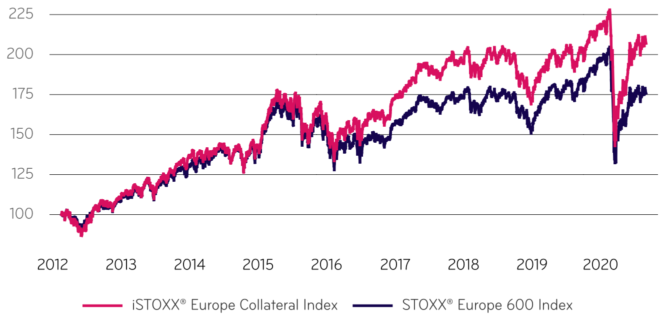
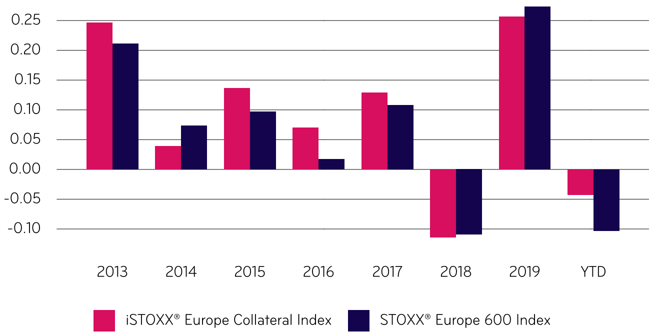
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Europe Collateral Index	48.3	26.6	23.2	22.8	1.8	0.0	1.1	4.8
STOXX Europe 600 Index	41.7	20.1	20.3	17.4	1.6	2.1	1.0	9.4

Performance and annual returns[3]





Methodology

The iSTOXX Europe Collateral Basket Index is derived from stocks in the STOXX Europe 600 Index that satisfy criteria for liquidity and borrowing costs and are traded on exchanges in the following countries: Netherlands, Belgium, Denmark, Germany, Finland, France, Italy, Portugal, Spain, Norway, Sweden, Austria, and Poland excluding those with an ISIN country code of France, Italy and Switzerland. In addition, only components which have no pending corporate event or dividend distribution are eligible for the index. The index is weighted by free-float market capitalization, with a cap at component level. It is reviewed monthly. The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0443816290	ISXCOLEG		.ISXCOLEG
Net Return	EUR	CH0443816332	ISXCOLEN	ISXCOLEN INDEX	.ISXCOLEN
Price	EUR	CH0443816282	ISXCOLEP		.ISXCOLEP
Gross Return	USD	CH0443816324	ISXCOLUG		.ISXCOLUG
Net Return	USD	CH0443816316	ISXCOLUN		.ISXCOLUN
Price	USD	CH0443816308	ISXCOLUP		.ISXCOLUP

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

Quick facts	
Weighting	based on free-float market capitalization
Cap factor	max(5%,1/component number)
No. of components	variable
Review frequency	monthly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Feb. 17, 2012
History	17/02/2012
Inception date	Jul. 03, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

[3] STOXX data from Feb. 17, 2012 to Aug. 31, 2020
[4] Net dividend yield is calculated as net return index return minus price index return

(EUR, net return), all data as of Aug. 31, 2020

CONTACT DETAILS

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STOXX is part of Deutsche Boerse Group

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 Components[5]

Company	Supersector	Country	Weight (%)
SAP	Technology	DE	4.88
ASML HLDG	Technology	NL	4.32
NOVO NORDISK B	Health Care	DK	3.02
SIEMENS	Industrial Goods & Services	DE	2.80
ALLIANZ	Insurance	DE	2.45
UNILEVER NV	Personal & Household Goods	NL	2.15
IBERDROLA	Utilities	ES	2.01
BAYER	Health Care	DE	1.76
DEUTSCHE TELEKOM	Telecommunications	DE	1.55
ADIDAS	Personal & Household Goods	DE	1.52

[5] Based on the composition as of Aug. 31, 2020