ISTOXX® EUROPE EUR GROUP 1 COLLATERAL MID INDEX

Index description

The iSTOXX Europe EUR Group 1 Collateral Basket Mid Index represents a diversified basket of securities that meets broadly accepted criteria for general collaterals. The index components are derived from stocks with below-median market capitalization in the STOXX Europe 600 Index that satisfy criteria for liquidity and borrowing costs and either have an ISIN country code of Austria, Belgium, Germany, Finland, Luxembourg, and Netherlands and are traded on a EUR-denominated exchange, or have an ISIN country code of Ireland, Channel Islands, Isle of Man, and United Kingdom and are traded on exchanges in the following countries: Netherlands, Belgium, Germany, Fin-land, France, and Austria. In addition, only components which have no pending corporate event or

Key facts

»Uses broad liquid benchmark STOXX Europe 600 as universe

»Meets broadly accepted criteria for general collaterals

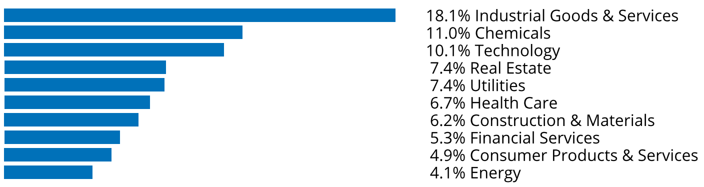
»Screens for liquidity and borrowing costs

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

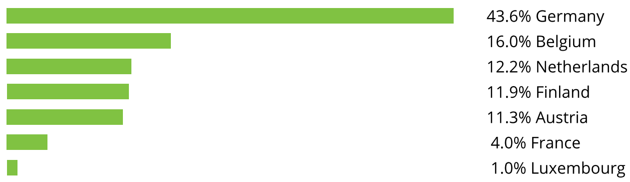
Descriptive statistics

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 EUR Group 1 Collateral Mid Index	341.8	215.3	3.6	3.5	6.3	1.6	2.9	0.7	79.8
STOXX Europe 600 Index	12,882.3	10,077.5	16.8	6.0	298.6	1.3	3.0	0.0	3.4

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 EUR Group 1 Collateral Mid Index	5.2	8.1	4.2	20.9	17.9	N/A	N/A	4.3	6.6	3.4
STOXX Europe 600 Index	2.1	13.2	10.4	42.3	36.4	N/A	N/A	10.5	12.6	6.5
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX Europe EUR Group 1 Collateral Mid Index	14.9	16.2	19.7	18.7	20.3	N/A	N/A	0.2	0.3	0.2
STOXX Europe 600 Index	13.0	12.4	14.0	15.7	17.9	N/A	N/A	0.7	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX Europe EUR Group 1 Collateral Mid Index	0.9	0.9	0.9	0.9	0.9	6.3	7.7	9.0	7.4	7.3
Index to benchmark	**Beta**					**Annualized information ratio**				
iSTOXX Europe EUR Group 1 Collateral Mid Index	1.1	1.2	1.3	1.1	1.1	5.7	-1.0	-0.6	-0.7	-0.4

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

(EUR, net return), all data as of Jul. 31, 2023

ISTOXX INDICES

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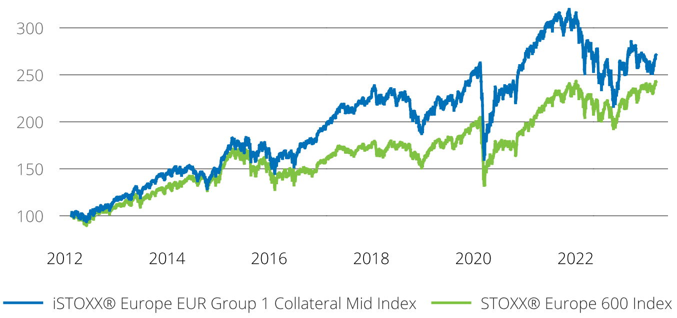
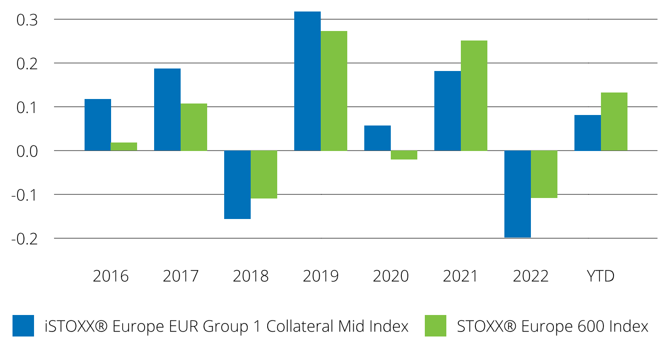
Fundamentals (for last 12 months)

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
iSTOXX Europe EUR Group 1 Collateral Mid Index	22.4	14.2	14.7	13.8	1.4	0.2	0.8	12.7
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	2.9	1.2	5.9

Performance and annual returns[4]





Methodology

The iSTOXX Europe EUR Group 1 Collateral Basket Mid Index is derived from stocks with below-median market capitalization in the STOXX Europe 600 Index that satisfy criteria for liquidity and borrowing costs and either have an ISIN country code of Austria, Belgium, Germany, Finland, Lux-embourg, and Netherlands and are traded on a EUR-denominated exchange, or have an ISIN coun-try code of Ireland, Channel Islands, Isle of Man, and United Kingdom and are traded on exchang-es in the following countries: Netherlands, Belgium, Germany, Finland, France, and Austria. In ad-dition, only components which have no pending corporate event or dividend distribution are eligi-ble for the index. The index is weighted by free-float market capitalization, with a cap at compo-nent 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	CH0478459875	IXE1CMEG		.IXE1CMEG
Gross Return	EUR	CH0478459875	IXE1CMEG		.IXE1CMEG
Net Return	EUR	CH0478459727	IXE1CMEN	IXE1CMEN INDEX	.IXE1CMEN
Price	EUR	CH0478459735	IXE1CMEP		.IXE1CMEP
Price	EUR	CH0478459735	IXE1CMEP		.IXE1CMEP
Gross Return	USD	CH0478459834	IXE1CMUG		.IXE1CMUG
Gross Return	USD	CH0478459834	IXE1CMUG		.IXE1CMUG
Net Return	USD	CH0478459628	IXE1CMUN		.IXE1CMUN
Price	USD	CH0478459578	IXE1CMUP		.IXE1CMUP
Price	USD	CH0478459578	IXE1CMUP		.IXE1CMUP

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	dayend
Calculation hours	18:00:00 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.

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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Feb. 17, 2012 to Jul. 31, 2023

(EUR, net return), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
PUMA	Consumer Products & Services	Germany	2.91
OMV	Energy	Austria	2.72
EURONEXT	Financial Services	France	2.63
WARTSILA	Industrial Goods & Services	Finland	2.58
LUFTHANSA	Travel & Leisure	Germany	2.55
FORTUM	Utilities	Finland	2.50
UMICORE	Chemicals	Belgium	2.44
VERBUND	Utilities	Austria	2.31
LEG IMMOBILIEN	Real Estate	Germany	2.22
SCOUT24	Technology	Germany	2.10

[5] Based on the composition as of Jul. 31, 2023