

ISTOXX® EUROPE EUR GROUP 2 COLLATERAL MID INDEX

Index description

The iSTOXX Europe EUR Group 2 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 have an ISIN country code of France and are traded on a EUR-denominated exchange. 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.

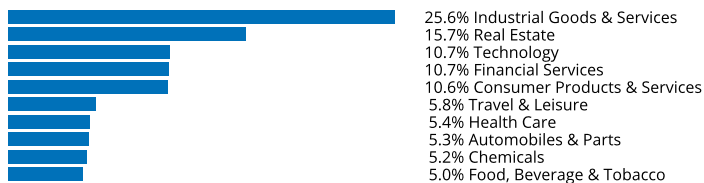
Key facts

- » 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 EUR Group 2 Collateral Mid Index	147.6	39.2	2.1	2.1	2.3	1.9	5.8	4.9	73.0
STOXX Europe 600 Index	12,330.5	9,680.6	16.1	5.6	304.5	0.4	3.1	0.0	3.4

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
iSTOXX Europe EUR Group 2 Collateral Mid Index	-2.3	9.0	-2.6	22.9	1.6	N/A	N/A	-2.6	7.2	0.3
STOXX Europe 600 Index	-2.5	8.2	4.6	38.9	33.6	N/A	N/A	4.7	11.7	6.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Europe EUR Group 2 Collateral Mid Index	13.7	17.1	21.5	21.5	23.2	N/A	N/A	-0.2	0.3	0.0
STOXX Europe 600 Index	11.5	12.8	15.5	16.3	17.9	N/A	N/A	0.2	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Europe EUR Group 2 Collateral Mid Index	0.9	0.9	0.9	0.9	0.9	5.4	7.5	9.6	10.8	11.3
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Europe EUR Group 2 Collateral Mid Index	1.0	1.2	1.3	1.1	1.1	0.5	0.3	-0.7	-0.3	-0.5

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

² Based on EURIBOR1M

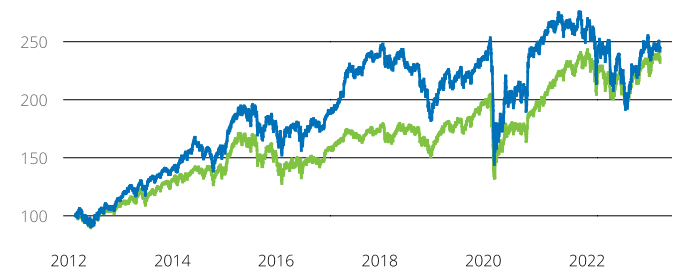
(EUR, net return), all data as of May 31, 2023

ISTOXX INDICES

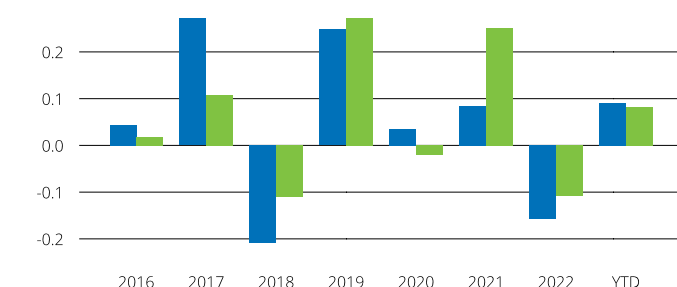
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Fundamentals (for last 12 months)

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 2 Collateral Mid Index	13.9	10.5	10.2	10.5	1.2	0.0	0.6	11.4
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	2.7	1.2	1.7

Performance and annual returns⁴

— iSTOXX® Europe EUR Group 2 Collateral Mid Index — STOXX® Europe 600 Index



■ iSTOXX® Europe EUR Group 2 Collateral Mid Index ■ STOXX® Europe 600 Index

Methodology

The iSTOXX Europe EUR Group 2 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 have an ISIN country code of France and are traded on a EUR-denominated exchange. 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	CH0478459560	.IXE2CMEG		.IXE2CMEG
Net Return EUR	CH0478459644	.IXE2CMEN	.IXE2CMEN INDEX	.IXE2CMEN
Price EUR	CH0478459529	.IXE2CMEP		.IXE2CMEP
Gross Return USD	CH0478459966	.IXE2CMUG		.IXE2CMUG
Gross Return USD	CH0478459966	.IXE2CMUG		.IXE2CMUG
Net Return USD	CH0478459859	.IXE2CMUN		.IXE2CMUN
Net Return USD	CH0478459859	.IXE2CMUN		.IXE2CMUN
Price USD	CH0478459685	.IXE2CMUP		.IXE2CMUP

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 May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
AIR FRANCE-KLM	Travel & Leisure	France	5.79
SOITEC	Technology	France	5.62
UBISOFT ENTERTAINMENT	Consumer Products & Services	France	5.60
SARTORIUS STEDIM BIOTECH	Health Care	France	5.42
EURAZEO	Financial Services	France	5.42
REXEL	Industrial Goods & Services	France	5.40
KLEPIERRE	Real Estate	France	5.37
FAURECIA	Automobiles & Parts	France	5.33
BOLLORE	Industrial Goods & Services	France	5.31
WENDEL	Financial Services	France	5.25

⁵ Based on the composition as of May 31, 2023
