

ISTOXX® EUROPE EUR GROUP 4 COLLATERAL MID INDEX

Index description

The iSTOXX Europe EUR Group 4 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 Italy and are traded on a EUR-denominated exchange, or have an ISIN country code of Ireland and are traded on an exchange in Ireland. 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 4 Collateral Mid Index | 30.7 | 16.7 | 2.4 | 2.4 | 2.6 | 2.3 | 15.3 | 13.7 | 103.6 |
| 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 4 Collateral Mid Index | 0.1 | 14.9 | 9.2 | 72.6 | 59.7 | N/A | N/A | 9.3 | 20.1 | 9.9 |
| 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 4 Collateral Mid Index | 15.8 | 15.9 | 20.7 | 19.5 | 21.6 | N/A | N/A | 0.3 | 0.9 | 0.4 |
| 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 4 Collateral Mid Index | 0.8 | 0.9 | 0.9 | 0.9 | 0.8 | 10.0 | 8.0 | 10.7 | 10.2 | 11.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Europe EUR Group 4 Collateral Mid Index | 1.1 | 1.1 | 1.1 | 1.0 | 1.0 | 3.0 | 1.9 | 0.4 | 0.7 | 0.3 |

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

² Based on EURIBOR1M

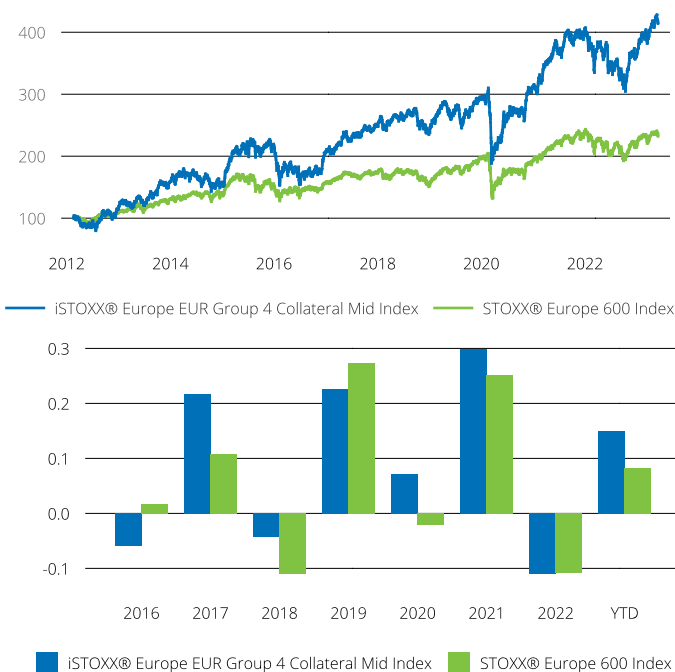
(EUR, net return), all data as of May 31, 2023

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 4 Collateral Mid Index | 11.4 | 8.7 | 11.4 | 8.7 | 0.9 | 0.0 | 0.6 | 11.3 |
| STOXX Europe 600 Index | 15.2 | 12.7 | 13.4 | 12.5 | 1.8 | 2.7 | 1.2 | 1.7 |

Performance and annual returns⁴

Methodology

The iSTOXX Europe EUR Group 4 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 Italy and are traded on a EUR-denominated exchange, or have an ISIN country code of Ireland and are traded on an exchange in Ireland. 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 | CH0478459537 | .IXE4CMEG | | .IXE4CMEG |
| Gross Return EUR | CH0478459537 | .IXE4CMEG | | .IXE4CMEG |
| Net Return EUR | CH0478459719 | .IXE4CMEN | .IXE4CMEN INDEX | .IXE4CMEN |
| Net Return EUR | CH0478459719 | .IXE4CMEN | .IXE4CMEN INDEX | .IXE4CMEN |
| Price EUR | CH0478459842 | .IXE4CMEP | | .IXE4CMEP |
| Price EUR | CH0478459842 | .IXE4CMEP | | .IXE4CMEP |
| Gross Return USD | CH0478459917 | .IXE4CMUG | | .IXE4CMUG |
| Gross Return USD | CH0478459917 | .IXE4CMUG | | .IXE4CMUG |
| Net Return USD | CH0478459958 | .IXE4CMUN | | .IXE4CMUN |
| Net Return USD | CH0478459958 | .IXE4CMUN | | .IXE4CMUN |

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 (%) |
|----------------|-----------------------------|----------------|-------------------|
| MEDIOBANCA | Financial Services | Italy | 15.33 |
| POSTE ITALIANE | Insurance | Italy | 14.74 |
| HERA | Utilities | Italy | 14.13 |
| AIB GROUP | Banks | Ireland | 14.13 |
| NEXI SPA | Industrial Goods & Services | Italy | 14.06 |
| GLANBIA | Food, Beverage & Tobacco | Ireland | 13.92 |
| BANCO BPM | Banks | Italy | 13.69 |
| null | Oil & Gas | null | null |
| null | Oil & Gas | null | null |
| null | Oil & Gas | null | null |

⁵ Based on the composition as of May 31, 2023
