

ISTOXX EUROPE EUR GROUP 4 COLLATERAL MID

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.

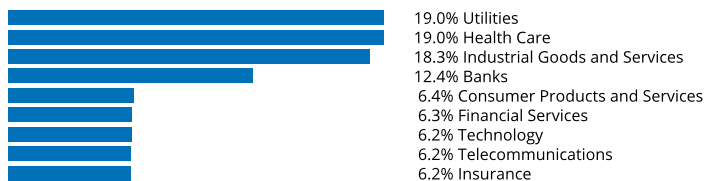
Key facts

- »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 | 64.5 | 34.1 | 2.1 | 2.1 | 2.2 | 2.0 | 6.6 | 5.8 | 103.6 |
| STOXX Europe 600 | 12,480.3 | 9,795.9 | 16.3 | 5.9 | 296.4 | 1.5 | 3.0 | 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 | -1.8 | 19.9 | 32.0 | 59.4 | 63.3 | N/A | N/A | 32.2 | 17.0 | 10.4 |
| STOXX Europe 600 | -2.5 | 16.1 | 13.4 | 34.6 | 35.8 | N/A | N/A | 13.5 | 10.5 | 6.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio | | | | |
| iSTOXX Europe EUR Group 4 Collateral Mid | N/A | N/A | 17.4 | 18.3 | 21.6 | N/A | N/A | 1.4 | 0.8 | 0.5 |
| STOXX Europe 600 | N/A | N/A | 14.0 | 15.6 | 18.0 | N/A | N/A | 0.7 | 0.6 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Europe EUR Group 4 Collateral Mid | 0.8 | 0.9 | 0.9 | 0.8 | 0.9 | 7.6 | 7.4 | 8.6 | 9.6 | 11.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Europe EUR Group 4 Collateral Mid | 0.9 | 1.0 | 1.1 | 1.0 | 1.0 | 1.1 | 1.7 | 1.8 | 0.6 | 0.3 |

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

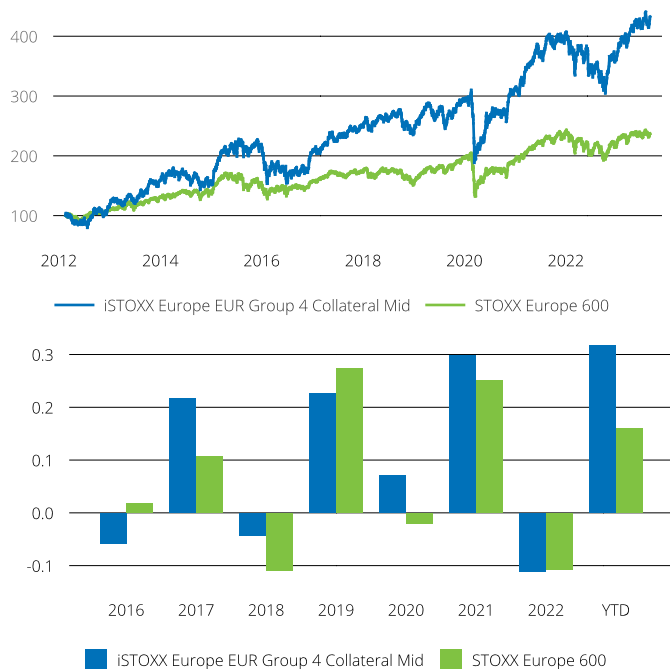
(EUR, net return), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX EUROPE EUR GROUP 4 COLLATERAL MID

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 | 13.2 | 11.2 | 13.2 | 11.2 | 1.6 | 0.0 | 0.9 | 22.1 |
| STOXX Europe 600 | 13.9 | 12.3 | 12.3 | 12.1 | 1.8 | 3.0 | 1.2 | 11.3 |

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 |
|------------------|--------------|-----------|-----------------|-----------|
| Net Return EUR | CH0478459719 | .IXE4CMEN | .IXE4CMEN INDEX | .IXE4CMEN |
| Price EUR | CH0478459842 | .IXE4CMEP | | .IXE4CMEP |
| Gross Return EUR | CH0478459537 | .IXE4CMEG | | .IXE4CMEG |
| Price USD | CH0478459818 | .IXE4CMUP | | .IXE4CMUP |
| Gross Return USD | CH0478459917 | .IXE4CMUG | | .IXE4CMUG |
| 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 Aug. 31, 2023

ISTOXX EUROPE EUR GROUP 4 COLLATERAL MID

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|--------------------------------|----------------|-------------------|
| DIASORIN | Health Care | Italy | 6.58 |
| HERA | Utilities | Italy | 6.45 |
| BRUNELLO CUCINELLI | Consumer Products and Services | Italy | 6.35 |
| A2A | Utilities | Italy | 6.34 |
| BPER Banca | Banks | Italy | 6.33 |
| RECORDATI | Health Care | Italy | 6.29 |
| AZIMUT HLDG | Financial Services | Italy | 6.27 |
| LEONARDO | Industrial Goods and Services | Italy | 6.27 |
| ITALGAS | Utilities | Italy | 6.24 |
| REPLY | Technology | Italy | 6.24 |

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