

STOXX® EUROPE ISLAMIC INDEX

Index description

The STOXX Islamic indices are designed to provide broad equity market exposure in compliance with Shariah principles for Europe and the Eurozone. The index components are selected by means of an advanced proprietary screening technique. The screening process is monitored by the STOXX European Islamic Index Shariah Supervisory Board, comprising Dr. Abdul Aziz Khalifah Al-Qassar, Dr. Eissa Zaki Eissa and Dr. Esam Al-Enezi. The STOXX Islamic 50 indices are blue-chip indices designed to provide large-cap equity market exposure in compliance with Shariah principles for the resp. region.

Key facts

» The underlying share basket is composed of liquid stocks to ensure it can be tracked by a wide range of financial products

» Based on a broad representation of the European and Eurozone equity market

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
STOXX Europe Islamic Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	25.5
STOXX Europe 600 Index	10,305.7	8,237.8	13.7	6.3	201.7	1.2	2.4	0.0	3.0

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Islamic Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Europe 600 Index	0.3	0.8	1.6	6.0	50.3	N/A	N/A	1.6	2.0	8.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Islamic Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Europe 600 Index	8.9	12.6	10.4	16.8	15.5	N/A	N/A	0.2	0.1	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Islamic Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe Islamic Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

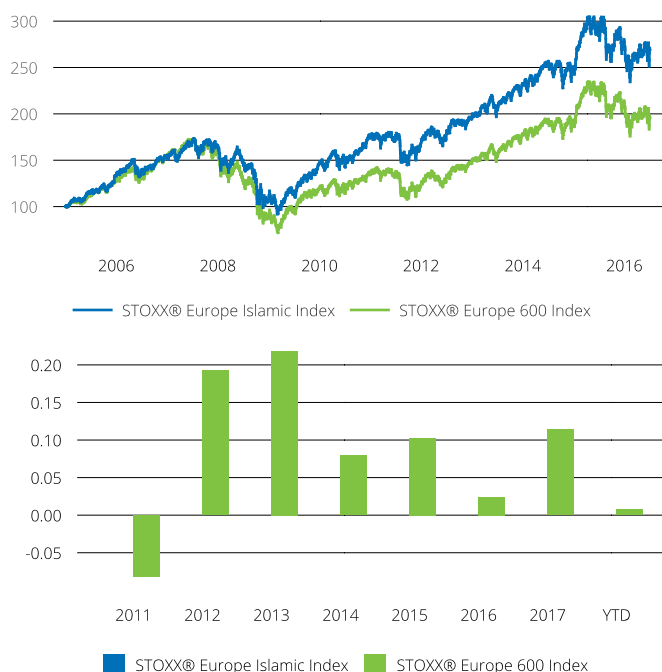
(EUR, gross return), all data as of May 31, 2018

FAITH-BASED INDICES

STOXX® EUROPE ISLAMIC INDEX

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
STOXX Europe Islamic Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Europe 600 Index	15.7	14.0	14.8	14.0	1.8	3.4	1.1	8.0

Performance and annual returns⁴

Methodology

All stocks in the STOXX Europe 600 Index are screened for compliance with Islamic values and principles. The screening process is overseen by an independent Shariah Supervisory Board. Companies with significant activity in one of the following sectors are excluded from the index: non-halal food production, movies, trading of gold and silver, tobacco, hotels, weaponry and arms, alcohol, advertising, non-Islamic banks, financial institutions and insurance companies, gambling, entertainment and music. Further, financial ratios are screened whether significant thresholds are breached for income from non Shariah-compliant activities or the ratio of non Shariah-compliant debt.

For the blue-chip indices the 50 largest stocks from the resp. regional islamic index are selected. The detailed methodology including the calculation formula can be found in our rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0121752445	SXISBGR	SXISBGR INDEX	.SXISBGR
Net Return EUR	CH0121752437	SXISBR	SXISBR INDEX	.SXISBR
Price EUR	CH0121752353	SXISBP	SXISBP INDEX	.SXISBP
Gross Return USD	CH0121752460	SXISBGV	SXISBGV INDEX	.SXISBGV
Net Return USD	CH0121752452	SXISBV	SXISBV INDEX	.SXISBV
Price USD	CH0121752429	SXISBL	SXISBL INDEX	.SXISBL

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

Quick facts

Weighting	Free-float market cap
Cap factor	20% for broad STOXX Islamic, 10% for blue-chip indices
No. of components	Variable for broad STOXX Islamic, 50 for blue-chip indices
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)
Calculation/distribution	Price (EUR) and net return (EUR): realtime (every 15 seconds)
Calculation hours	Realtime: 9:00 am - 6:00 pm CET
Base value/base date	100 as of Dec.31, 2004
History	Available daily back to Dec. 31, 2004
Inception date	Feb. 23, 2011

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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

⁴ STOXX data from Dec. 31, 2004 to Jul. 04, 2016

(EUR, gross return), all data as of May 31, 2018

