EURO ISTOXX® SECTOR EXCLUSIONS INDEX

Index description

EURO iSTOXX Sector Exclusions index is designed to measure the constituents of the EURO STOXX index, excluding companies within certain ICB Industries and ICB Sectors.

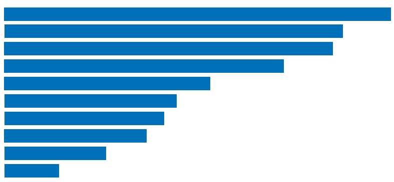
Key facts

»Components are capped at a maximum weight of 5%

Descriptive statistics

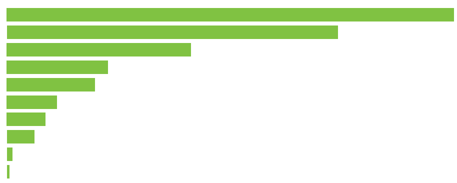
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX Sector Exclusions Index	5,026.8	3,389.4	18.2	7.2	183.3	1.0	5.4	0.0	5.5
EURO STOXX Index	7,239.0	5,081.4	17.4	7.0	231.2	1.0	4.5	0.0	3.1

Supersector weighting (top 10)



16.2% Technology
14.2% Consumer Products & Services
13.8% Banks
11.7% Health Care
8.6% Insurance
7.2% Automobiles & Parts
6.7% Food, Beverage & Tobacco
6.0% Telecommunications
4.2% Industrial Goods & Services
2.3% Financial Services

Country weighting



35.0% France
25.9% Germany
14.4% Netherlands
7.9% Italy
6.9% Spain
3.9% Belgium
3.0% Finland
2.1% Ireland
0.4% Austria
0.2% Portugal

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX Sector Exclusions Index	1.2	14.7	12.8	52.5	33.0	N/A	N/A	12.9	15.3	5.9
EURO STOXX Index	1.6	13.7	12.0	55.6	36.5	N/A	N/A	12.1	16.1	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO iSTOXX Sector Exclusions Index	7.9	16.4	18.9	19.1	19.7	N/A	N/A	0.6	0.7	0.3
EURO STOXX Index	6.4	15.7	18.6	19.0	19.8	N/A	N/A	0.6	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX Sector Exclusions Index	0.9	1.0	1.0	1.0	1.0	2.9	2.3	2.6	2.3	2.2
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX Sector Exclusions Index	1.2	1.0	1.0	1.0	1.0	-1.7	1.3	0.3	-0.3	-0.3

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

(EUR, gross return), all data as of Apr. 28, 2023

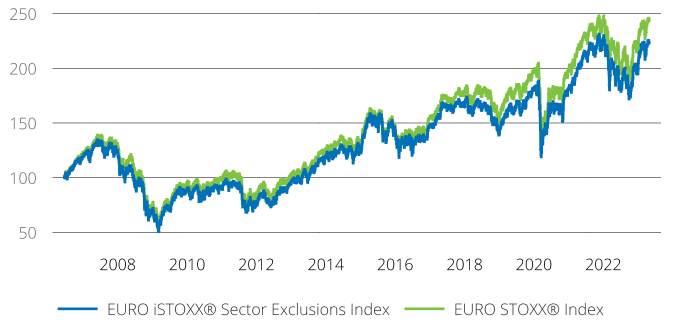
ISTOXX INDICES

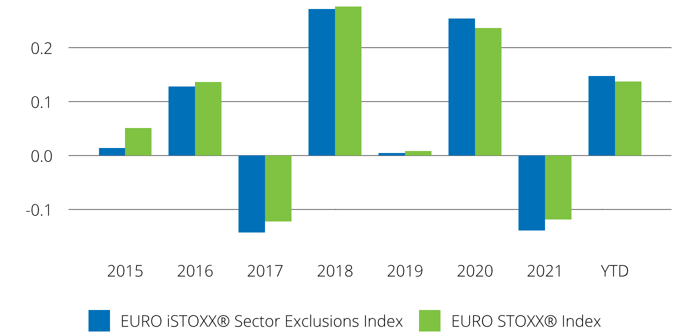
EURO ISTOXX® SECTOR EXCLUSIONS INDEX

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
EURO iSTOXX Sector Exclusions Index	15.8	12.6	13.9	12.2	1.5	3.5	1.2	1.4
EURO STOXX Index	15.6	12.5	13.8	12.2	1.6	3.6	1.0	1.0

Performance and annual returns[4]





Methodology

EURO iSTOXX Sector Exclusions index is designed to measure the constituents of the EURO STOXX index, excluding companies within certain ICB Industries and ICB Sectors that are listed as follows:

ICB Industry Energy

ICB Industry Utilities

ICB Industry Basic Materials

ICB Industry Industrials except ICB Sector Electronic and Electrical Equipment

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1195947572	ISXSEGR		.ISXSEGR
Net Return	EUR	CH1195947564	ISXSER	ISXSER INDEX	.ISXSER
Price	EUR	CH1195947556	ISXSE		.ISXSE

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	Each component at 5%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of June. 19, 2006
History	Available from June. 19, 2006
Inception date	July. 13, 2022

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] gr. div. yield is calculated as gr. return index return minus price index return

[4] STOXX data from Jun. 19, 2006 to Apr. 28, 2023

(EUR, gross return), all data as of Apr. 28, 2023

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	5.41
ASML HLDG	Technology	Netherlands	4.90
SAP	Technology	Germany	3.71
SANOFI	Health Care	France	3.37
L'OREAL	Consumer Products & Services	France	3.09
ALLIANZ	Insurance	Germany	2.71
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	2.66
DEUTSCHE TELEKOM	Telecommunications	Germany	2.24
HERMES INTERNATIONAL	Consumer Products & Services	France	2.05
BNP PARIBAS	Banks	France	1.97

[5] Based on the composition as of Apr. 28, 2023