STOXX® DEVELOPED EUROPE EX UK INDEX

Index description

The STOXX Developed Europe ex UK Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Europe excluding UK covering approximately 85% of investable market capitalization. STOXX Developed Europe ex UK Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Key facts

»Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

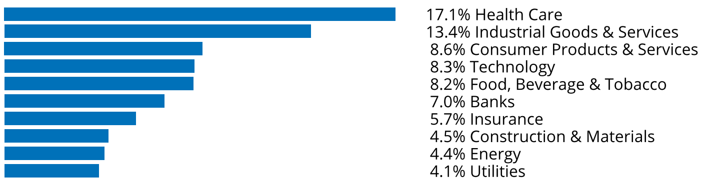
»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

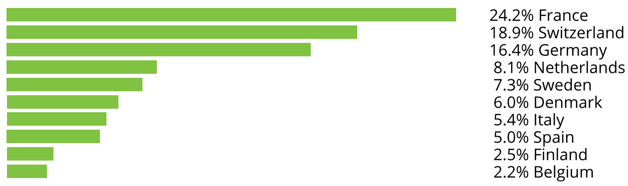
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed Europe ex UK Index	11,101.6	8,029.2	20.7	8.4	353.8	0.1	4.4	0.0	3.1
STOXX Developed World Index	61,323.8	54,945.3	31.7	11.3	2,541.7	0.1	4.6	0.0	2.9

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Developed Europe ex UK Index	3.8	15.9	12.7	50.1	29.8	N/A	N/A	12.7	14.5	5.3
STOXX Developed World Index	1.8	9.5	3.0	43.2	46.1	N/A	N/A	3.0	12.7	7.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Developed Europe ex UK Index	10.6	18.8	22.9	20.8	20.5	N/A	N/A	0.6	0.6	0.3
STOXX Developed World Index	9.8	12.8	19.3	16.4	18.2	N/A	N/A	-0.0	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Developed Europe ex UK Index	0.5	0.7	0.7	0.7	0.8	9.8	13.9	15.6	14.6	13.8
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Developed Europe ex UK Index	0.6	1.0	0.9	0.9	0.9	2.6	1.2	0.5	0.1	-0.2

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

(USD, net return), all data as of Apr. 28, 2023

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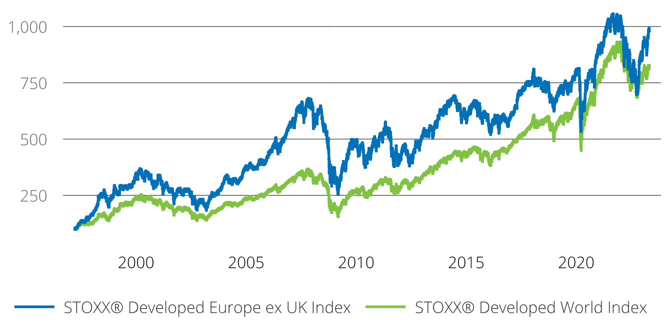
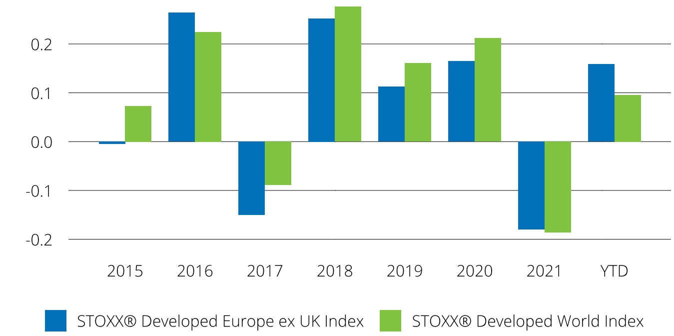
Fundamentals (for last 12 months)

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
STOXX Developed Europe ex UK Index	16.9	14.1	15.3	13.8	2.0	2.6	1.3	1.4
STOXX Developed World Index	24.2	17.6	18.7	17.1	0.1	1.7	1.9	5.3

Performance and annual returns[4]





Methodology

The STOXX Developed Europe ex UK Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Europe excluding UK covering approximately 85% of investable market capitalization. STOXX Developed Europe ex UK Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213335297	SWDEGGR		.SWDEGGR
Net Return	EUR	CH1213335289	SWDEGR		.SWDEGR
Price	EUR	CH1213335305	SWDEGP		.SWDEGP
Gross Return	USD	CH1213335263	SWDEGGV		.SWDEGGV
Net Return	USD	CH1213335255	SWDEGV	SWDEGV INDEX	.SWDEGV
Price	USD	CH1213335271	SWDEGL		.SWDEGL

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of March. 21, 1997
History	Available from Mar. 21, 1997
Inception date	November. 16, 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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 21, 1997 to Apr. 28, 2023

(USD, net return), all data as of Apr. 28, 2023

STOXX INDICES

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	4.41
NOVO NORDISK B	Health Care	Denmark	3.40
ASML HLDG	Technology	Netherlands	3.18
LVMH MOET HENNESSY	Consumer Products & Services	France	3.11
ROCHE HLDG P	Health Care	Switzerland	2.76
NOVARTIS	Health Care	Switzerland	2.68
TOTALENERGIES	Energy	France	1.98
SAP	Technology	Germany	1.73
SANOFI	Health Care	France	1.57
SIEMENS	Industrial Goods & Services	Germany	1.53

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