SIZE INDICES

STOXX® EUROPE EX UK LARGE INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 8000

b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe

c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom

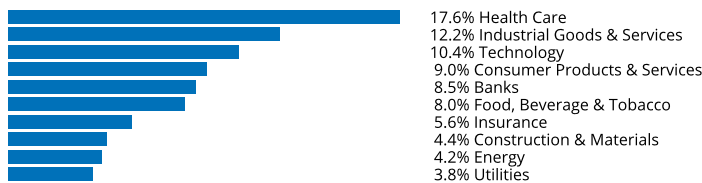d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 8300

Key facts

» Transparent and rules-based methodology

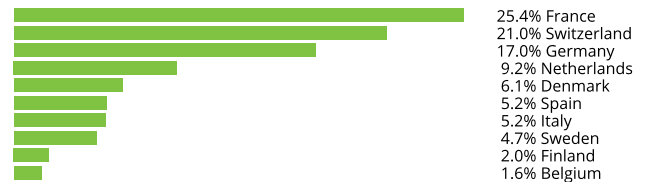» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

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 ex UK Large Index	7,983.2	6,293.7	40.3	24.5	298.6	8.4	4.7	0.1	3.9
STOXX Europe ex UK Total Market Index	11,848.8	8,443.3	5.2	0.7	298.6	0.0	3.5	0.0	2.7

Supersector weighting (top 10)

17.6% Health Care
12.2% Industrial Goods & Services
10.4% Technology
9.0% Consumer Products & Services
8.5% Banks
8.0% Food, Beverage & Tobacco
5.6% Insurance
4.4% Construction & Materials
4.2% Energy
3.8% Utilities

Country weighting

25.4% France
21.0% Switzerland
17.0% Germany
9.2% Netherlands
6.1% Denmark
5.2% Spain
5.2% Italy
4.7% Sweden
2.0% Finland
1.6% Belgium

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ex UK Large Index	1.6	16.4	15.2	47.0	52.1	N/A	N/A	15.4	13.8	8.8
STOXX Europe ex UK Total Market Index	2.1	14.9	12.5	42.8	44.7	N/A	N/A	12.6	12.7	7.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe ex UK Large Index	13.9	12.9	14.5	16.1	18.0	N/A	N/A	0.9	0.8	0.5
STOXX Europe ex UK Total Market Index	13.4	13.0	14.9	16.2	18.0	N/A	N/A	0.7	0.7	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe ex UK Large Index	1.0	1.0	1.0	1.0	1.0	1.9	1.5	1.6	1.4	1.5
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe ex UK Large Index	1.0	1.0	1.0	1.0	1.0	-2.9	1.5	1.5	0.7	0.7

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
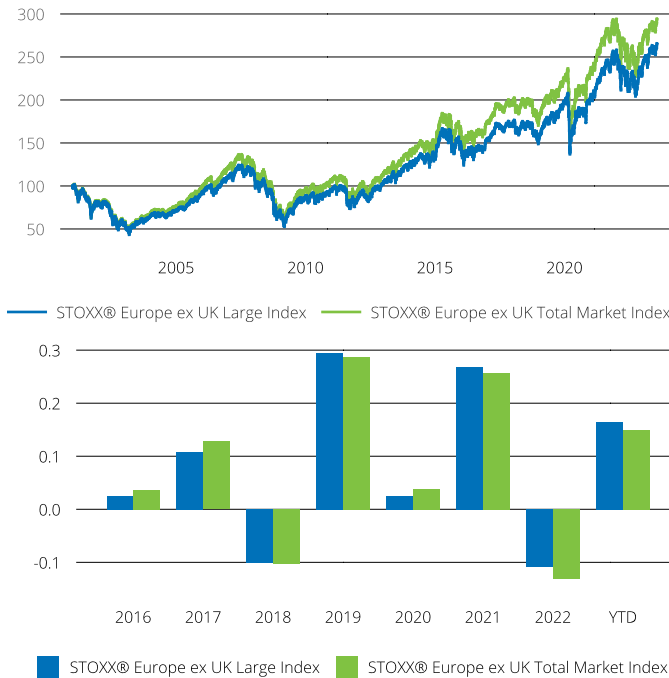
(EUR, gross return), all data as of Jul. 31, 2023

STOXX Ltd. is part of Qontigo

SIZE INDICES
STOXX® EUROPE EX UK LARGE 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
STOXX Europe ex UK Large Index	16.4	13.8	15.3	13.6	2.1	3.5	1.4	15.4
STOXX Europe ex UK Total Market Index	21.2	13.9	14.7	13.5	1.9	3.4	1.2	6.2

Performance and annual returns[4]

— STOXX® Europe ex UK Large Index — STOXX® Europe ex UK Total Market Index

■ STOXX® Europe ex UK Large Index ■ STOXX® Europe ex UK Total Market Index

Methodology

A specific region, country or sector is excluded from the relevant main index.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	CH0147787490	LCXNGGR		
Gross Return	EUR	CH0147787490	LCXNGGR		
Net Return	EUR	CH0008174358	LCXG	LCXG INDEX	.LCXG
Net Return	EUR	CH0008174358	LCXG	LCXG INDEX	.LCXG
Price	EUR	CH0008158146	LCXF	LCXF INDEX	.LCXF
Price	EUR	CH0008158146	LCXF	LCXF INDEX	.LCXF
Gross Return	USD	CH0147790056	LCXGV		
Gross Return	USD	CH0147790056	LCXGV		
Net Return	USD	CH0008174598	LCXI	LCXI INDEX	.LCXI
Net Return	USD	CH0008174598	LCXI	LCXI INDEX	.LCXI

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

Quick facts

Weighting	Free-float market cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 31, 2000 to Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

SIZE INDICES
STOXX® EUROPE EX UK LARGE INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	4.74
ASML HLDG	Technology	Netherlands	4.18
NOVO NORDISK B	Health Care	Denmark	3.77
LVMH MOET HENNESSY	Consumer Products & Services	France	3.50
ROCHE HLDG P	Health Care	Switzerland	3.16
NOVARTIS	Health Care	Switzerland	3.16
TOTALENERGIES	Energy	France	2.19
SAP	Technology	Germany	2.14
SIEMENS	Industrial Goods & Services	Germany	1.84
SANOFI	Health Care	France	1.76

[5] Based on the composition as of Jul. 31, 2023