

STOXX® FRANCE 90 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

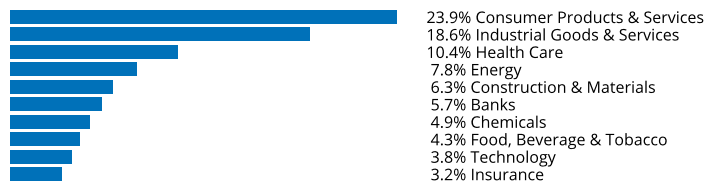
Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

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 France 90 Index	2,832.7	1,848.6	20.5	5.2	220.1	0.6	11.9	0.0	1.7
STOXX France Total Market Index	2,924.5	1,882.0	12.1	2.0	220.1	0.1	11.7	0.0	1.7

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
STOXX France 90 Index	1.1	17.5	17.7	62.2	48.6	N/A	N/A	17.8	17.7	8.3
STOXX France Total Market Index	1.1	17.2	17.2	61.5	47.5	N/A	N/A	17.4	17.5	8.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX France 90 Index	16.6	14.9	15.9	18.1	20.5	N/A	N/A	1.0	0.9	0.4
STOXX France Total Market Index	16.5	14.9	15.8	18.0	20.4	N/A	N/A	1.0	0.9	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX France 90 Index	1.0	1.0	1.0	1.0	1.0	0.2	0.2	0.2	0.2	0.2
Index to benchmark	Beta					Annualized information ratio				
STOXX France 90 Index	1.0	1.0	1.0	1.0	1.0	0.9	2.5	2.0	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

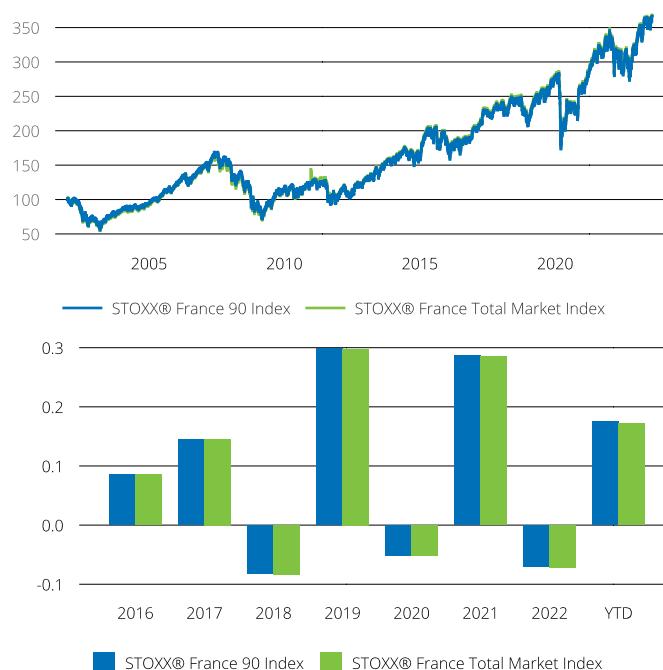
BROAD INDICES

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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 France 90 Index	17.2	13.6	15.3	13.6	1.9	3.5	1.2	12.0
STOXX France Total Market Index	22.2	13.7	15.2	13.6	1.9	3.5	1.2	12.0

Performance and annual returns⁴



Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0147793852	SX90FGR	SX90FGR INDEX	.SX90FGR
Gross Return EUR	CH0147793852	SX90FGR	SX90FGR INDEX	.SX90FGR
Net Return EUR	CH0147794397	SX90FR	SX90FR INDEX	.SX90FR
Net Return EUR	CH0147794397	SX90FR	SX90FR INDEX	.SX90FR
Price EUR	CH0147794934	SX90FP	SX90FP INDEX	.SX90FP
Price EUR	CH0147794934	SX90FP	SX90FP INDEX	.SX90FP
Gross Return USD	CH0147793589	SX90FGV	SX90FGV INDEX	.SX90FGV
Gross Return USD	CH0147793589	SX90FGV	SX90FGV INDEX	.SX90FGV
Net Return USD	CH0147794124	SX90FV	SX90FV INDEX	.SX90FV
Net Return USD	CH0147794124	SX90FV	SX90FV INDEX	.SX90FV

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.

To learn more about the inception date, currency versions, 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 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. 27, 2001 to Jul. 31, 2023

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

STOXX® FRANCE 90 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	11.91
TOTALENERGIES	Energy	France	7.44
SANOFI	Health Care	France	6.01
L'OREAL	Consumer Products & Services	France	5.55
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	5.01
AIR LIQUIDE	Chemicals	France	4.63
AIRBUS	Industrial Goods & Services	France	4.25
HERMES INTERNATIONAL	Consumer Products & Services	France	3.83
BNP PARIBAS	Banks	France	3.80
VINCI	Construction & Materials	France	3.41

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