

# STOXX® ALL EUROPE 100 INDEX

## Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

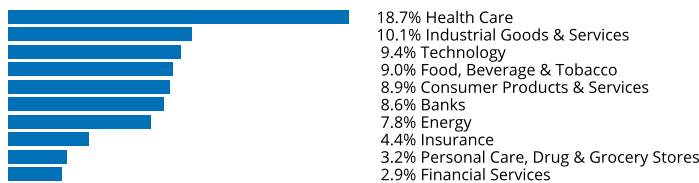
## Key facts

- » Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
- » The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index
- » Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

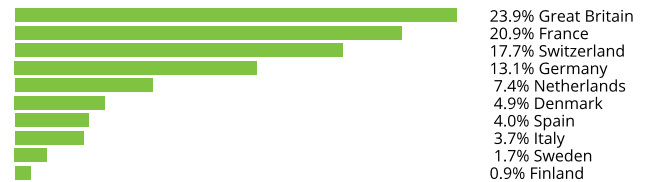
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX All Europe 100 Index	8,617.8	7,219.8	72.2	50.0	329.2	15.5	4.6	0.2	4.4
STOXX All Europe 100 Index	8,617.8	7,219.8	72.2	50.0	329.2	15.5	4.6	0.2	4.4

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX All Europe 100 Index	2.6	18.2	22.7	38.1	36.0	N/A	N/A	22.9	11.5	6.4
STOXX All Europe 100 Index	2.6	18.2	22.7	38.1	36.0	N/A	N/A	22.9	11.5	6.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX All Europe 100 Index	15.9	15.8	18.6	19.1	20.1	N/A	N/A	1.1	0.5	0.3
STOXX All Europe 100 Index	15.9	15.8	18.6	19.1	20.1	N/A	N/A	1.1	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX All Europe 100 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				
STOXX All Europe 100 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

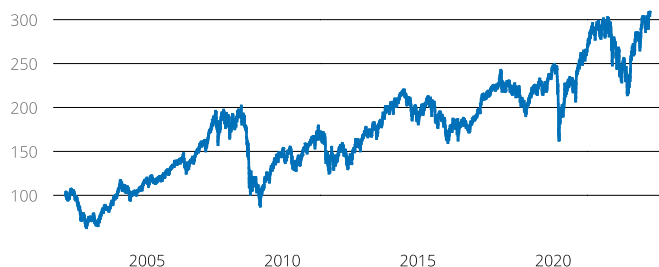
(USD, gross return), all data as of Jul. 31, 2023

## BLUE-CHIP INDICES

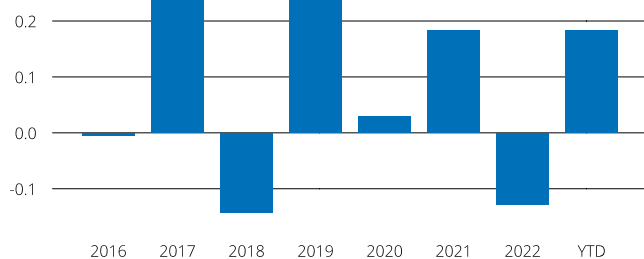
## STOXX® ALL EUROPE 100 INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX All Europe 100 Index	14.4	13.2	14.0	13.2	2.2	4.0	1.3	16.6
STOXX All Europe 100 Index	14.4	13.2	14.0	13.2	2.2	4.0	1.3	16.6

Performance and annual returns<sup>4</sup>

— STOXX® All Europe 100 Index



■ STOXX® All Europe 100 Index

## Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. 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	CH0121745092	SXEBGCR	SXEBGCR INDEX	.SXEBGCR
Gross Return EUR	CH0121745092	SXEBGCR	SXEBGCR INDEX	.SXEBGCR
Net Return EUR	CH0121745068	SXEBCR	SXEBCR INDEX	.SXEBCR
Net Return EUR	CH0121745068	SXEBCR	SXEBCR INDEX	.SXEBCR
Price EUR	CH0121745050	SXEBCP	SXEBCP INDEX	.SXEBCP
Price EUR	CH0121745050	SXEBCP	SXEBCP INDEX	.SXEBCP
Gross Return USD	CH0121745100	SXEBGCV	SXEBGCV INDEX	.SXEBGCV
Gross Return USD	CH0121745100	SXEBGCV	SXEBGCV INDEX	.SXEBGCV
Net Return USD	CH0121745084	SXEBCV	SXEBCV INDEX	.SXEBCV
Net Return USD	CH0121745084	SXEBCV	SXEBCV INDEX	.SXEBCV

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market cap
Cap factor	10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and

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

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 27, 2001 to Jul. 31, 2023

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

## STOXX® ALL EUROPE 100 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NESTLE	Food, Beverage & Tobacco	Switzerland	4.56
ASML HLDG	Technology	Netherlands	4.01
NOVO NORDISK B	Health Care	Denmark	3.62
LVMH MOET HENNESSY	Consumer Products & Services	France	3.36
ASTRAZENECA	Health Care	Great Britain	3.09
ROCHE HLDG P	Health Care	Switzerland	3.04
NOVARTIS	Health Care	Switzerland	3.03
SHELL	Energy	Great Britain	2.91
HSBC	Banks	Great Britain	2.33
TOTALENERGIES	Energy	France	2.10

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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