

STOXX® ALL EUROPE 800 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.

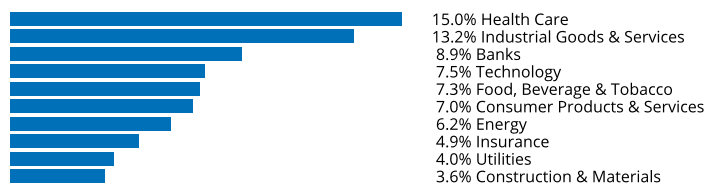
Key facts

- » 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

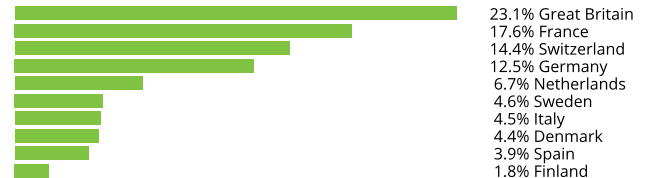
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX All Europe 800 Index	13,594.6	10,450.2	13.1	4.0	298.6	0.3	2.9	0.0	3.3
STOXX All Europe Total Market Index	15,010.8	11,117.8	4.8	0.6	298.6	0.0	2.7	0.0	2.8

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 All Europe 800 Index	2.3	13.8	11.1	41.9	37.4	N/A	N/A	11.2	12.5	6.6
STOXX All Europe Total Market Index	2.4	13.4	10.8	41.9	36.2	N/A	N/A	10.9	12.5	6.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX All Europe 800 Index	12.9	12.4	14.1	15.7	18.0	N/A	N/A	0.7	0.7	0.4
STOXX All Europe Total Market Index	12.7	12.3	14.0	15.7	18.0	N/A	N/A	0.7	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX All Europe 800 Index	1.0	1.0	1.0	1.0	1.0	0.4	0.3	0.4	0.4	0.4
Index to benchmark	Beta					Annualized information ratio				
STOXX All Europe 800 Index	1.0	1.0	1.0	1.0	1.0	-3.4	1.6	0.9	0.0	0.5

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

² Based on EURIBOR1M

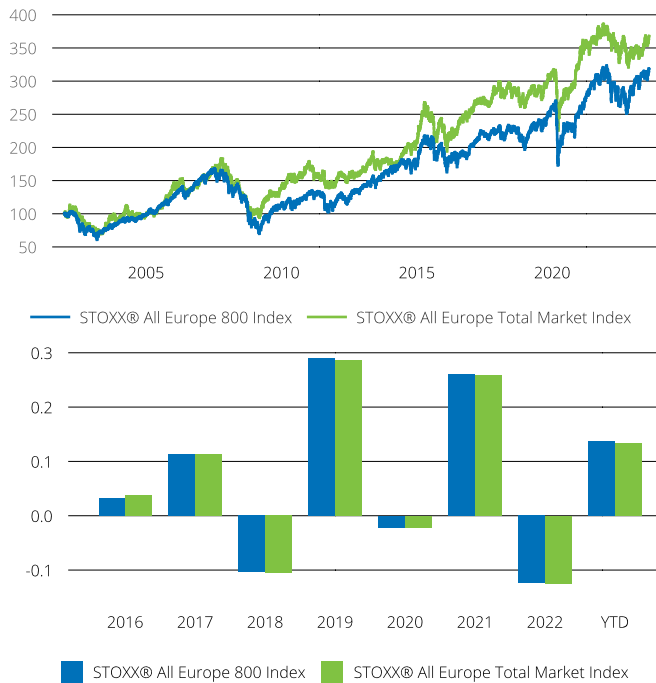
(EUR, gross return), all data as of Jul. 31, 2023

BROAD INDICES

STOXX® ALL EUROPE 800 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 All Europe 800 Index	16.0	13.3	13.9	13.0	1.9	3.6	1.2	6.0
STOXX All Europe Total Market Index	19.3	13.3	13.7	13.0	1.8	3.6	1.1	5.9

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	CH0121745035	SXEBMGR	SXEBMGR INDEX	.SXEBMGR
Gross Return EUR	CH0121745035	SXEBMGR	SXEBMGR INDEX	.SXEBMGR
Net Return EUR	CH0121745001	SXEBMR	SXEBMR INDEX	.SXEBMR
Net Return EUR	CH0121745001	SXEBMR	SXEBMR INDEX	.SXEBMR
Price EUR	CH0121744996	SXEBMP	SXEBMP INDEX	.SXEBMP
Price EUR	CH0121744996	SXEBMP	SXEBMP INDEX	.SXEBMP
Gross Return USD	CH0121745043	SXEBMGV	SXEBMGV INDEX	.SXEBMGV
Gross Return USD	CH0121745043	SXEBMGV	SXEBMGV INDEX	.SXEBMGV
Net Return USD	CH0121745027	SXEBMV	SXEBMV INDEX	.SXEBMV
Net Return USD	CH0121745027	SXEBMV	SXEBMV INDEX	.SXEBMV

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	2.86
ASML HLDG	Technology	Netherlands	2.52
NOVO NORDISK B	Health Care	Denmark	2.27
LVMH MOET HENNESSY	Consumer Products & Services	France	2.11
ASTRAZENECA	Health Care	Great Britain	1.94
ROCHE HLDG P	Health Care	Switzerland	1.90
NOVARTIS	Health Care	Switzerland	1.90
SHELL	Energy	Great Britain	1.83
HSBC	Banks	Great Britain	1.46
TOTALENERGIES	Energy	France	1.32

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