BROAD INDICES STOXX® EUROPE 600 EX FRANCE 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 600 ex France Index	10,084.5	8,246.0	15.8	6.0	298.6	1.3	3.6	0.0	3.7
STOXX Europe 600 Index	12,882.2	10,077.4	16.8	6.0	298.6	1.3	3.0	0.0	3.4

Supersector weighting (top 10)

ing (top 10)			
-	16.5% Health Care 11.8% Industrial Goods & Services 9.3% Banks 8.3% Technology 8.2% Food, Beverage & Tobacco 5.8% Energy 5.5% Insurance 4.2% Utilities 4.0% Financial Services 3.6% Personal Care, Drug & Grocery Stores		28.5% Great Britain 17.8% Switzerland 15.5% Germany 8.3% Netherlands 5.6% Sweden 5.5% Denmark 5.4% Italy 4.8% Spain 2.1% Finland 1.9% Belgium

Risk and return figures¹

			R	eturn (%)			An	nualized ret	:urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
2.4	13.0	9.7	41.3	38.5	N/A	N/A	9.8	12.3	6.8
2.2	13.8	11.1	44.7	40.3	N/A	N/A	11.2	13.3	7.1
Annualized volatility (%) Annualized Sh					alized Shar	arpe ratio ²			
12.4	12.0	13.9	15.4	17.6	N/A	N/A	0.6	0.7	0.4
13.0	12.4	14.1	15.7	17.9	N/A	N/A	0.7	0.8	0.4
Correlation Tr				Tracking	error (%)				
1.0	1.0	1.0	1.0	1.0	1.4	1.1	1.1	1.2	1.2
Beta Annualized infor					zed informa	tion rati			
0.9	1.0	1.0	1.0	1.0	2.1	-1.1	-1.2	-0.7	-0.3
	2.4 2.2 12.4 13.0 1.0	2.4 13.0 2.2 13.8 12.4 12.0 13.0 12.4 11.0 1.0	2.4 13.0 9.7 2.2 13.8 11.1 12.4 12.0 13.9 13.0 12.4 14.1 1.0 1.0 1.0	Last month YTD 1Y 3Y 2.4 13.0 9.7 41.3 2.2 13.8 11.1 44.7 Annualized vo 12.4 12.0 13.9 15.4 13.0 12.4 14.1 15.7 Co 1.0 1.0 1.0	2.4 13.0 9.7 41.3 38.5 2.2 13.8 11.1 44.7 40.3 Annualized volatility (%) 12.4 12.0 13.9 15.4 17.6 13.0 12.4 14.1 15.7 17.9 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month 2.4 13.0 9.7 41.3 38.5 N/A 2.2 13.8 11.1 44.7 40.3 N/A Annualized volatility (%) 12.4 12.0 13.9 15.4 17.6 N/A 13.0 12.4 14.1 15.7 17.9 N/A Correlation 1.0 1.0 1.0 1.4 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 2.4 13.0 9.7 41.3 38.5 N/A N/A 2.2 13.8 11.1 44.7 40.3 N/A N/A Annualized volatility (%) Correlation 13.0 12.4 14.1 15.7 17.9 N/A N/A 13.0 12.4 14.1 15.7 17.9 N/A N/A Correlation Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 2.4 13.0 9.7 41.3 38.5 N/A N/A 9.8 2.2 13.8 11.1 44.7 40.3 N/A N/A 11.2 Annualized volatility (%) Annualized volatility (%) 12.4 12.0 13.9 15.4 17.6 N/A N/A 0.6 13.0 12.4 14.1 15.7 17.9 N/A N/A 0.7 Correlation 1.0 1.0 1.0 1.0 1.4 1.1 1.1 Beta Annualized colspan="4">Annualized cols	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 2.4 13.0 9.7 41.3 38.5 N/A N/A 9.8 12.3 2.2 13.8 11.1 44.7 40.3 N/A N/A 11.2 13.3 Annualized volatility (%) Annualized volatility (%) Correlation Tracking 12.4 12.0 13.9 15.4 17.6 N/A N/A 0.6 0.7 13.0 12.4 14.1 15.7 17.9 N/A N/A 0.6 0.7 0.8 Correlation Tracking 1.0 1.0 1.0 1.4 1.1 1.1 1.2 Beta Annualized information

¹ For information on data calculation, please refer to STOXX <u>calculation reference guide</u> ² Based on EURIBOR1M

² Based on EURIBOR1M



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

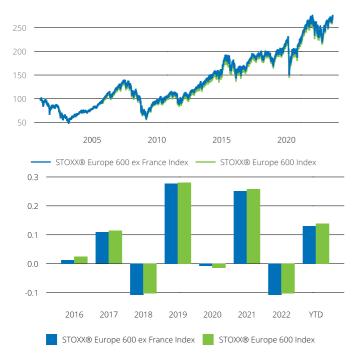
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Fundamentals (for last 12 months)

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 Europe 600 ex France Index	16.0	13.4	13.9	13.0	2.0	3.6	1.2	5.1
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	3.6	1.2	5.9

Performance and annual returns⁴



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	CH0147793902	SXXNFGR		
Gross Return	EUR	CH0147793902	SXXNFGR		
Net Return	EUR	CH0147794447	SXXNFRR		
Net Return	EUR	CH0147794447	SXXNFRR		
Price	EUR	CH0147794983	SXXNFRP		
Price	EUR	CH0147794983	SXXNFRP		
Gross Return	USD	CH0147793639	SXXNFGV		
Gross Return	USD	CH0147793639	SXXNFGV		
Net Return	USD	CH0147794173	SXXNFRV		
Net Return	USD	CH0147794173	SXXNFRV		

Ouick facts

Quick lacts	
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 in see our data vendor code	nception date, currency versions, calculation hours and historical values, please sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

DACK IS I EVERTORMANCE 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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)	
NESTLE	Food, Beverage & Tobacco	Switzerland	3.62	
ASML HLDG	Technology	Netherlands	3.19	
NOVO NORDISK B	Health Care	Denmark	2.88	
ASTRAZENECA	Health Care	Great Britain	2.45	
ROCHE HLDG P	Health Care	Switzerland	2.41	
NOVARTIS	Health Care	Switzerland	2.41	
SHELL	Energy	Great Britain	2.31	
HSBC	Banks	Great Britain	1.85	
SAP	Technology	Germany	1.64	
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.56	

 $^{\rm 5}$ Based on the composition as of Jul. 31, 2023