

EURO STOXX® 50 SUBINDEX FRANCE INDEX

Index description

The EURO STOXX 50® Index, Europe's leading blue-chip index for the Eurozone, provides a blue-chip representation of supersector leaders in the region. The index covers 50 stocks from 11 Eurozone countries: Austria, Belgium, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain. The EURO STOXX 50 Index is licensed to financial institutions to serve as an underlying for a wide range of investment products such as exchange-traded funds (ETFs), futures, options and structured products worldwide.

The following single-country sub-indices are derived from the EURO STOXX 50 Index: EURO STOXX 50 Subindex France, EURO STOXX 50 Subindex Germany, EURO STOXX 50 Subindex Italy, EURO STOXX 50 Subindex Netherlands and EURO STOXX 50 Subindex Spain. Each one covers EURO STOXX 50 components from the indicated country.

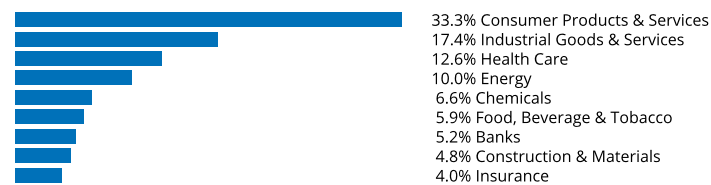
Key facts

- » Components for each sub-index are selected from the EURO STOXX 50, providing a blue-chip representation of the respective country's supersector leaders.
- » Components are weighted based on 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
EURO STOXX 50 Subindex France Index	1,900.3	1,302.2	81.4	68.8	224.0	36.0	17.2	2.8	1.0
EURO STOXX 50 Index	4,127.2	3,143.1	62.9	46.9	267.3	12.2	8.5	0.4	3.9

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
EURO STOXX 50 Subindex France Index	4.0	17.6	31.6	66.5	68.9	N/A	N/A	31.8	18.7	11.2
EURO STOXX 50 Index	4.4	19.2	31.6	49.1	51.1	N/A	N/A	31.9	14.4	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 Subindex France Index	13.9	15.5	16.5	19.1	21.1	N/A	N/A	1.5	0.9	0.5
EURO STOXX 50 Index	12.1	15.3	17.3	19.3	21.0	N/A	N/A	1.4	0.7	0.4
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Subindex France Index	0.9	0.9	1.0	1.0	1.0	5.1	4.9	5.3	5.5	5.1
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Subindex France Index	1.1	1.0	0.9	0.9	1.0	-0.7	-0.6	-0.1	0.6	0.4

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

² Based on EURIBOR1M

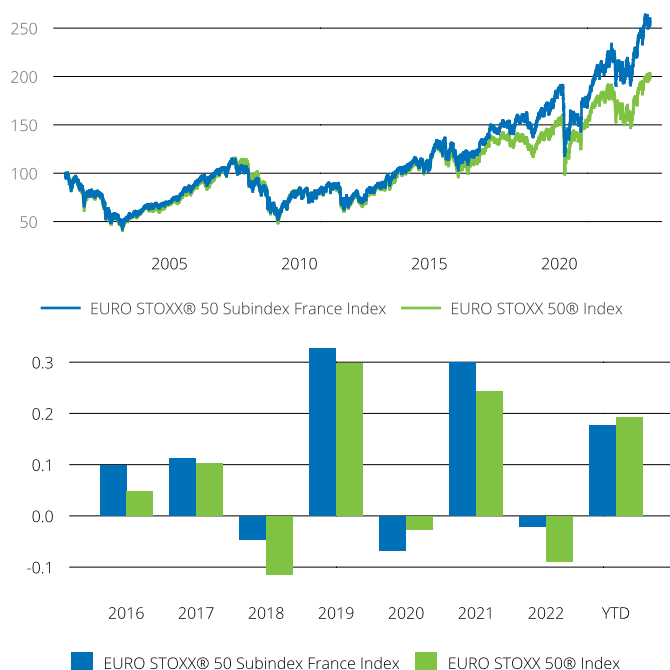
(EUR, gross return), all data as of Jun. 30, 2023

BLUE CHIP 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
EURO STOXX 50 Subindex France Index	17.6	14.3	16.4	14.3	2.4	3.6	1.7	17.8
EURO STOXX 50 Index	14.4	12.2	13.4	12.0	1.9	4.3	1.2	17.0

Performance and annual returns⁴

Methodology

The universe for the country sub-indices is comprised of all the components of the parent index, the EURO STOXX 50 Index. From the universe described above, a filter is applied in terms of country, with each sub-index including only components from its respective country.

The following country sub-indices are available: EURO STOXX 50 Subindex France, EURO STOXX 50 Subindex Germany, EURO STOXX 50 Subindex Italy, EURO STOXX 50 Subindex Netherlands and EURO STOXX 50 Subindex Spain.

All country subindices are weighted based on free-float market cap. The indices are reviewed in line with the EURO STOXX 50 Index.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0116034882	SX5FRGT	SX5FRGT INDEX	.SX5FRGT
Gross Return EUR	CH0116034882	SX5FRGT	SX5FRGT INDEX	.SX5FRGT
Gross Return EUR	CH0116034882	SX5FRGT	SX5FRGT INDEX	.SX5FRGT
Net Return EUR	CH0116034924	SX5FRT	SX5FRT INDEX	.SX5FRT
Net Return EUR	CH0116034924	SX5FRT	SX5FRT INDEX	.SX5FRT
Price EUR	CH0116034908	SX5FRE	SX5FRE INDEX	.SX5FRE
Price EUR	CH0116034908	SX5FRE	SX5FRE INDEX	.SX5FRE
Gross Return USD	CH0116034890	SX5FRGU	SX5FRGU INDEX	.SX5FRGU
Gross Return USD	CH0116034890	SX5FRGU	SX5FRGU INDEX	.SX5FRGU
Net Return USD	CH0116034932	SX5FRU	SX5FRU INDEX	.SX5FRU

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

Quick facts

Weighting	Free Float Market Capitalization
No. of components	Not Fixed
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	18:00:00 18:00:00
Base value/base date	1000 as of Dec. 31, 2000
History	15
Inception date	Sep. 06, 2010

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 customization in almost unlimited forms for example 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 Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	17.20
TOTALENERGIES	Energy	France	10.05
SANOFI	Health Care	France	8.63
L'OREAL	Consumer Products & Services	France	7.96
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	7.30
AIR LIQUIDE	Chemicals	France	6.60
AIRBUS	Industrial Goods & Services	France	5.96
HERMES INTERNATIONAL	Consumer Products & Services	France	5.37
BNP PARIBAS	Banks	France	5.19
VINCI	Construction & Materials	France	4.82

⁵ Based on the composition as of Jun. 30, 2023
