

STOXX® ALL EUROPE 800 EX GERMANY 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

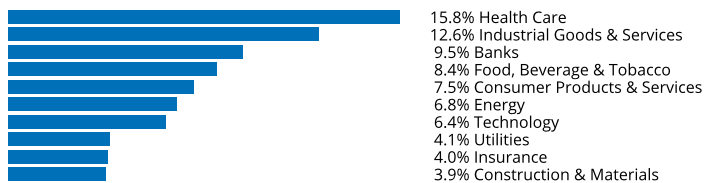
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

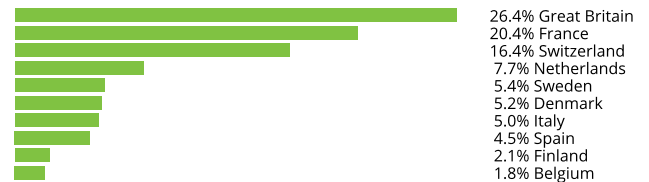
Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX All Europe 800 ex Germany Index | 11,591.3 | 8,950.9 | 12.6 | 3.9 | 294.3 | 0.4 | 3.3 | 0.0 | 3.4 |
| STOXX All Europe 100 Index | 7,711.2 | 6,458.1 | 64.6 | 44.6 | 294.3 | 15.3 | 4.6 | 0.2 | 4.4 |

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 ex Germany Index | 2.3 | 10.7 | 16.3 | 39.4 | 40.4 | N/A | N/A | 16.4 | 11.8 | 7.1 |
| STOXX All Europe 100 Index | 2.7 | 12.8 | 20.1 | 42.8 | 47.5 | N/A | N/A | 20.3 | 12.7 | 8.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX All Europe 800 ex Germany Index | 10.3 | 12.2 | 14.2 | 15.6 | 17.7 | N/A | N/A | 0.8 | 0.7 | 0.4 |
| STOXX All Europe 100 Index | 9.6 | 11.8 | 13.6 | 15.6 | 17.7 | N/A | N/A | 1.1 | 0.8 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX All Europe 800 ex Germany Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.6 | 2.1 | 2.4 | 2.2 | 2.4 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX All Europe 800 ex Germany Index | 1.1 | 1.0 | 1.0 | 1.0 | 1.0 | -2.8 | -1.8 | -1.3 | -0.4 | -0.4 |

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

² Based on EURIBOR1M

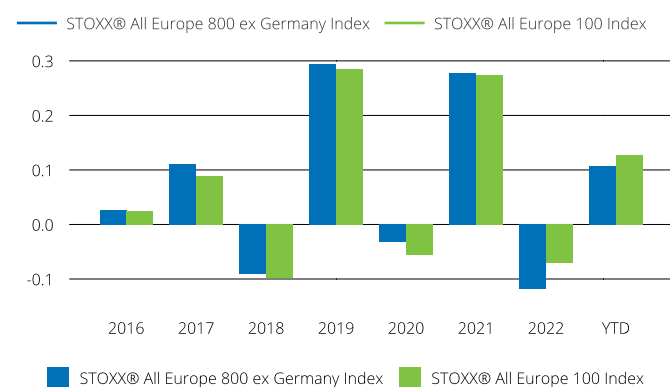
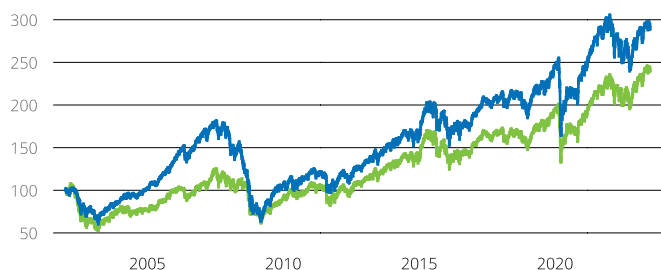
(EUR, gross return), all data as of Jun. 30, 2023

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 All Europe 800 ex Germany Index | 15.2 | 13.3 | 13.5 | 13.1 | 2.0 | 3.7 | 1.3 | 6.5 |
| STOXX All Europe 100 Index | 13.9 | 13.0 | 13.4 | 12.9 | 2.2 | 3.9 | 1.3 | 14.4 |

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 | CH0147793811 | SXEBNDGR | | |
| Net Return EUR | CH0147794355 | SXEBNDR | | |
| Net Return EUR | CH0147794355 | SXEBNDR | | |
| Price EUR | CH0147794892 | SXEBNDP | | |
| Price EUR | CH0147794892 | SXEBNDP | | |
| Gross Return USD | CH0147793548 | SXEBNDGV | | |
| Net Return USD | CH0147794082 | SXEBNDV | | |
| Net Return USD | CH0147794082 | SXEBNDV | | |
| Price USD | CH0147794629 | SXEBNDL | | |
| Price USD | CH0147794629 | SXEBNDL | | |

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

Quick facts

| | |
|-------------------|---------------------------|
| 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 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 Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------|------------------------------|----------------|-------------------|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 3.29 |
| ASML HLDG | Technology | Netherlands | 2.99 |
| NOVO NORDISK B | Health Care | Denmark | 2.67 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 2.50 |
| ASTRAZENECA | Health Care | Great Britain | 2.27 |
| ROCHE HLDG P | Health Care | Switzerland | 2.20 |
| NOVARTIS | Health Care | Switzerland | 2.15 |
| SHELL | Energy | Great Britain | 2.10 |
| HSBC | Banks | Great Britain | 1.64 |
| TOTALENERGIES | Energy | France | 1.46 |

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