

STOXX® ALL EUROPE 800 EX UK 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

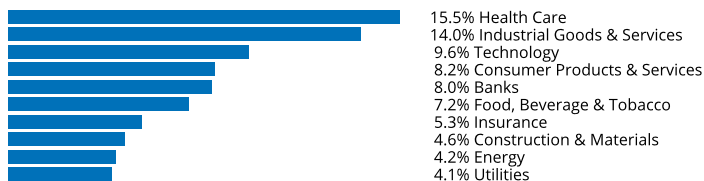
Key facts

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

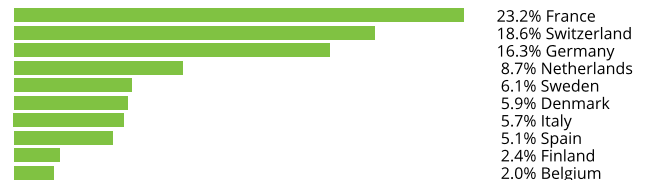
Descriptive statistics

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 UK Index	10,750.5	7,873.0	12.8	4.0	294.3	0.4	3.7	0.0	3.3
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 UK Index	2.7	12.9	20.0	36.3	44.7	N/A	N/A	20.2	11.0	7.8
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 UK Index	10.9	13.0	15.2	16.3	18.1	N/A	N/A	1.0	0.6	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 UK Index	1.0	1.0	1.0	1.0	1.0	2.3	3.4	4.1	3.6	3.5
Index to benchmark	Beta					Annualized information ratio				
STOXX All Europe 800 ex UK Index	1.1	1.1	1.1	1.0	1.0	0.1	0.1	0.0	-0.4	-0.1

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

² Based on EURIBOR1M

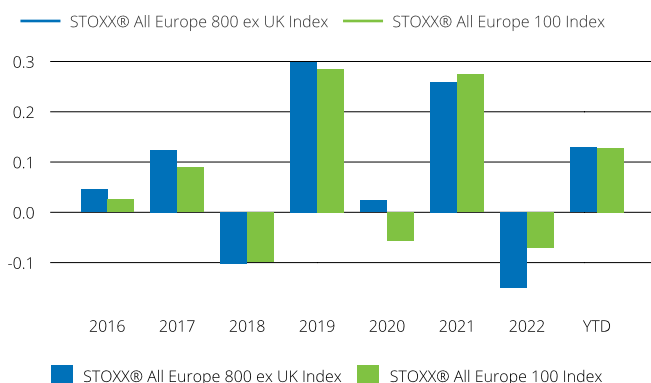
(EUR, gross return), all data as of Jun. 30, 2023

BROAD INDICES

STOXX® ALL EUROPE 800 EX UK 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 ex UK Index	16.3	13.5	14.5	13.3	1.9	3.6	1.3	7.7
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	CH0147793829	SXEBNGGR		
Net Return EUR	CH0147794363	SXEBNGR		
Net Return EUR	CH0147794363	SXEBNGR		
Price EUR	CH0147794900	SXEBNGP		
Price EUR	CH0147794900	SXEBNGP		
Gross Return USD	CH0147793555	SXEBNGGV		
Net Return USD	CH0147794090	SXEBNGV		
Net Return USD	CH0147794090	SXEBNGV		
Price USD	CH0147794637	SXEBNGL		
Price USD	CH0147794637	SXEBNGL		

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

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

STOXX® ALL EUROPE 800 EX UK INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	3.74
ASML HLDG	Technology	Netherlands	3.39
NOVO NORDISK B	Health Care	Denmark	3.04
LVMH MOET HENNESSY	Consumer Products & Services	France	2.84
ROCHE HLDG P	Health Care	Switzerland	2.50
NOVARTIS	Health Care	Switzerland	2.44
SAP	Technology	Germany	1.72
TOTALENERGIES	Energy	France	1.66
SIEMENS	Industrial Goods & Services	Germany	1.45
SANOFI	Health Care	France	1.43

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