

STOXX® FRANCE ALL CAP INDEX

Index description

The STOXX France All Cap Index is a market cap weighted index designed to represent the performance of the Large Mid and Small cap companies from France. STOXX France All Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

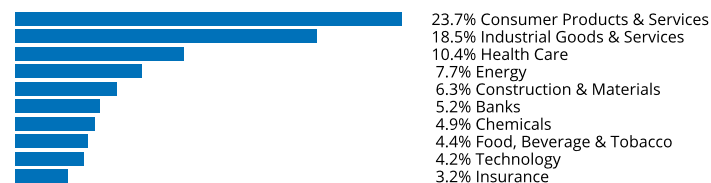
Key facts

- »Broad, yet liquid coverage of Large, Mid and Small cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX France All Cap Index	2,953.8	1,908.9	13.2	2.6	225.2	0.0	11.8	0.0	2.1
STOXX Developed World All Cap Index	68,448.6	61,086.3	9.5	1.3	2,655.1	0.0	4.3	0.0	2.5

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 France All Cap Index	-7.4	10.7	10.1	47.7	25.6	N/A	N/A	10.1	13.9	4.7
STOXX Developed World All Cap Index	-1.2	7.6	1.3	34.1	39.9	N/A	N/A	1.3	10.2	6.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX France All Cap Index	14.4	19.8	23.1	22.2	22.8	N/A	N/A	0.3	0.6	0.2
STOXX Developed World All Cap Index	10.9	12.6	18.2	16.3	18.3	N/A	N/A	-0.1	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX France All Cap Index	0.8	0.7	0.7	0.7	0.7	9.1	14.8	15.9	16.1	15.5
Index to benchmark	Beta					Annualized information ratio				
STOXX France All Cap Index	1.0	1.0	0.9	0.9	0.9	-8.1	0.5	0.5	0.2	-0.2

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

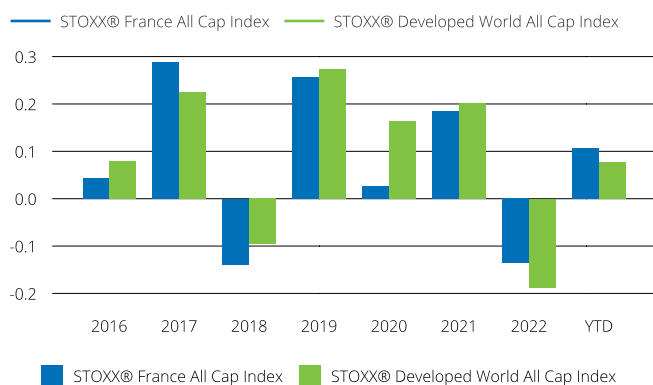
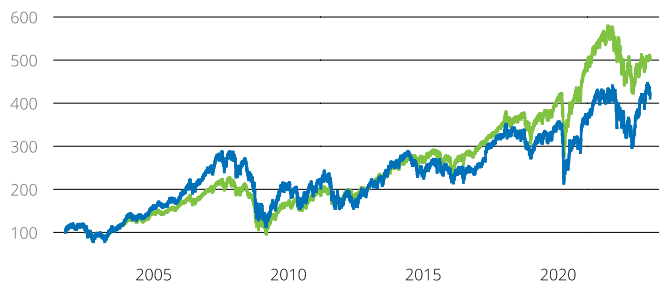
(USD, net return), all data as of May 31, 2023

STOXX INDICES

STOXX® FRANCE ALL CAP 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 France All Cap Index	17.8	12.9	15.5	12.9	1.8	2.5	1.1	10.3
STOXX Developed World All Cap Index	-0.7	17.4	17.8	16.5	0.1	1.6	1.7	6.2

Performance and annual returns⁴

Methodology

The STOXX France All Cap Index is a market cap weighted index designed to represent the performance of the Large Mid and Small cap companies from France. STOXX France All Cap Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1169659740	SWFRACGR		.SWFRACGR
Net Return EUR	CH1169659732	SWFRACR		.SWFRACR
Price EUR	CH1169659757	SWFRACP		.SWFRACP
Gross Return USD	CH1169659716	SWFRACGV		.SWFRACGV
Net Return USD	CH1169659708	SWFRACV		.SWFRACV
Price USD	CH1169659724	SWFRACL		.SWFRACL

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 24, 2001
History	Available from Sep. 24, 2001
Inception date	November. 16, 2022

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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Sep. 24, 2001 to May 31, 2023

(USD, net return), all data as of May 31, 2023

STOXX® FRANCE ALL CAP INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	11.80
TOTALENERGIES	Energy	France	7.38
SANOFI	Health Care	France	6.05
L'OREAL	Consumer Products & Services	France	5.39
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	5.15
AIR LIQUIDE	Chemicals	France	4.58
AIRBUS	Industrial Goods & Services	France	4.00
HERMES INTERNATIONAL	Consumer Products & Services	France	3.75
VINCI	Construction & Materials	France	3.51
BNP PARIBAS	Banks	France	3.43

⁵ Based on the composition as of May 31, 2023
