BROAD INDICES

STOXX® ALL EUROPE 800 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 All Europe 800 ex France Index	10,333.0	8,284.0	11.6	3.7	304.5	0.4	3.7	0.0	3.7
STOXX All Europe 100 Index	7,510.3	6,314.8	63.1	43.6	304.5	14.9	4.8	0.2	4.3

Supersector weighting (top 10)

10.7% Fleat Clock 17.8% Swit 11.8% Industrial Goods & Services 14.9% Ger 8.9% Banks 8.2% Neth 8.2% Technology 8.2% Neth 8.2% Food, Beverage & Tobacco 5.8% Sweet 5.8% Energy 5.6% Dem 5.4% Insurance 5.0% Italy 4.4% Utilities 2.2% Final 3.9% Financial Services 2.2% Final	(top 10)	Country weig	Jhting	
3.0% Personal Care, Drug & Grocery Stores	11.8% 8.9% 8.2% 5.8% 5.4% 4.4% 3.9%	strial Goods & Services	28.3% Great Brit 17.8% Switzerlar 14.9% Germany 8.2% Netherlan 5.8% Sweden 5.6% Denmark 5.0% Italy 4.6% Spain 2.2% Finland 1.9% Belgium	nd

Risk and return figures¹

			R	eturn (%)			An	nualized ret	urn (%)
Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
-1.9	8.1	3.8	34.4	32.7	N/A	N/A	3.8	10.4	5.9
-2.0	9.8	8.7	43.9	43.1	N/A	N/A	8.8	13.0	7.5
		,	Annualized vo	latility (%)			Annu	alized Shar	pe ratio ²
11.4	12.5	15.4	16.1	17.7	N/A	N/A	0.1	0.6	0.3
11.8	12.3	14.6	16.1	17.7	N/A	N/A	0.4	0.7	0.4
	Correlation			rrelation				Tracking	error (%)
1.0	1.0	1.0	1.0	1.0	1.9	2.7	2.9	2.6	2.6
	Beta Annualized info					zed informa	tion ratio		
0.9	1.0	1.0	1.0	1.0	0.4	-1.5	-1.6	-0.9	-0.6
-	-1.9 -2.0 -11.4 -11.8 	-1.9 8.1 -2.0 9.8 11.4 12.5 11.8 12.3 1.0 1.0	-1.9 8.1 3.8 -2.0 9.8 8.7 11.4 12.5 15.4 11.8 12.3 14.6 1.0 1.0 1.0	Last month YTD 1Y 3Y -1.9 8.1 3.8 34.4 -2.0 9.8 8.7 43.9 Annualized vo 11.4 12.5 15.4 16.1 11.8 12.3 14.6 16.1 Co 1.0 1.0 1.0 1.0	-1.9 8.1 3.8 34.4 32.7 -2.0 9.8 8.7 43.9 43.1 Annualized volatility (%) 11.4 12.5 15.4 16.1 17.7 11.8 12.3 14.6 16.1 17.7 Correlation 1.0 1.0 1.0 1.0 Beta	Last month YTD 1Y 3Y 5Y Last month -1.9 8.1 3.8 34.4 32.7 N/A -2.0 9.8 8.7 43.9 43.1 N/A -2.0 9.8 8.7 43.9 43.1 N/A -1.14 12.5 15.4 16.1 17.7 N/A 11.8 12.3 14.6 16.1 17.7 N/A Correlation 11.0 1.0 1.0 1.9 Beta	Last month YTD 1Y 3Y 5Y Last month YTD -1.9 8.1 3.8 34.4 32.7 N/A N/A -2.0 9.8 8.7 43.9 43.1 N/A N/A -2.0 9.8 8.7 43.9 43.1 N/A N/A -1.1 12.5 15.4 16.1 17.7 N/A N/A 11.8 12.3 14.6 16.1 17.7 N/A N/A Correlation 1.0 1.0 1.0 1.0 1.9 2.7 Beta	Last month YTD 1Y 3Y 5Y Last month YTD 1Y -1.9 8.1 3.8 34.4 32.7 N/A N/A 3.8 -2.0 9.8 8.7 43.9 43.1 N/A N/A 8.8 -2.0 9.8 8.7 16.1 17.7 N/A N/A 0.1 11.4 12.5 15.4 16.1 17.7 N/A N/A 0.4	Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y -1.9 8.1 3.8 34.4 32.7 N/A N/A 3.8 10.4 -2.0 9.8 8.7 43.9 43.1 N/A N/A 8.8 10.4 -2.0 9.8 8.7 43.9 43.1 N/A N/A 8.8 10.4 -2.0 9.8 8.7 43.9 43.1 N/A N/A 8.8 10.4 -2.0 9.8 8.7 43.9 43.1 N/A N/A 8.8 10.4 -2.0 9.8 8.7 16.1 17.7 N/A N/A 0.1 0.6 11.4 12.3 14.6 16.1 17.7 N/A N/A 0.4 0.7 Correlation Tracking 1.0 1.0 1.0 1.9 2.7 2.9 2.6 Beta Annualized informa </td

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 May 31, 2023

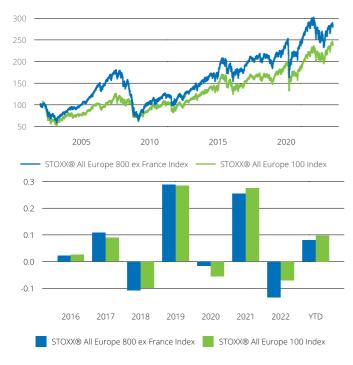
STOXX Ltd. is part of Qontigo

BROAD INDICES STOXX® ALL EUROPE 800 EX FRANCE 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 France Index	14.3	12.5	12.4	12.2	1.8	3.3	1.2	1.4
STOXX All Europe 100 Index	13.5	12.5	13.0	12.5	2.1	3.5	1.3	1.3

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	CH0147793803	SXEBNFGR		_
Net Return	EUR	CH0147794348	SXEBNFR		
Net Return	EUR	CH0147794348	SXEBNFR		
Price	EUR	CH0147794884	SXEBNFP		
Price	EUR	CH0147794884	SXEBNFP		
Gross Return	USD	CH0147793530	SXEBNFGV		
Net Return	USD	CH0147794074	SXEBNFV		
Net Return	USD	CH0147794074	SXEBNFV		
Price	USD	CH0147794611	SXEBNFL		
Price	USD	CH0147794611	SXEBNFL		

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.

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

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.

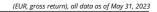
BACKTESTED PERFORMANCE

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. 27, 2001 to May 31, 2023



BROAD INDICES STOXX® ALL EUROPE 800 EX FRANCE INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	3.67
ASML HLDG	Technology	Netherlands	3.27
NOVO NORDISK B	Health Care	Denmark	2.97
ASTRAZENECA	Health Care	Great Britain	2.54
ROCHE HLDG P	Health Care	Switzerland	2.51
NOVARTIS	Health Care	Switzerland	2.27
SHELL	Energy	Great Britain	2.19
HSBC	Banks	Great Britain	1.68
SAP	Technology	Germany	1.51
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.49

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