**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 figures<sup>1</sup>

			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 <sup>2</sup>
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

<sup>1</sup> For information on data calculation, please refer to STOXX <u>calculation reference guide</u> <sup>2</sup> Based on EURIBOR1M

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(EUR, gross return), all data as of May 31, 2023

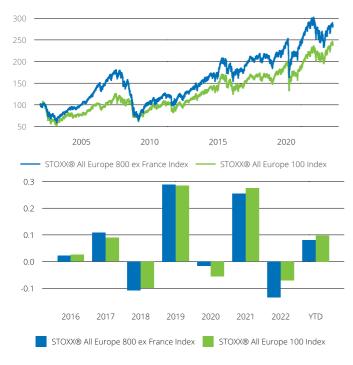
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## **BROAD INDICES STOXX® ALL EUROPE 800 EX FRANCE INDEX**

### Fundamentals (for last 12 months)

Index		Price/earnings incl. negative		Price/earnings excl. negative	Price/ book	Dividend yield (%) <sup>3</sup>	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 returns<sup>4</sup>



## 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

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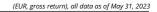
#### BACKTESTED PERFORMANCE

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return <sup>4</sup> STOXX data from Dec. 27, 2001 to May 31, 2023



## **BROAD INDICES** STOXX® ALL EUROPE 800 EX FRANCE INDEX

## Top 10 Components<sup>5</sup>

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