

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

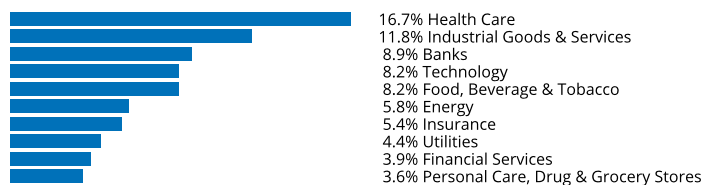
Key facts

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

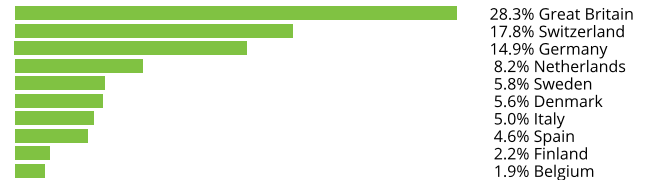
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX All Europe 800 ex France Index	11,016.0	8,831.6	12.4	3.9	324.6	0.4	3.7	0.0	3.7
STOXX All Europe 100 Index	8,006.7	6,732.2	67.3	46.5	324.6	15.8	4.8	0.2	4.3

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 France Index	-5.3	7.9	3.3	28.8	21.2	N/A	N/A	3.3	8.9	4.0
STOXX All Europe 100 Index	-5.4	9.7	8.2	37.9	30.6	N/A	N/A	8.3	11.4	5.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX All Europe 800 ex France Index	13.3	16.9	21.4	19.8	20.3	N/A	N/A	0.0	0.4	0.2
STOXX All Europe 100 Index	13.5	16.6	20.5	19.6	20.1	N/A	N/A	0.3	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX All Europe 800 ex France Index	1.0	1.0	1.0	1.0	1.0	1.9	2.7	2.9	2.6	2.6
Index to benchmark	Beta					Annualized information ratio				
STOXX All Europe 800 ex France Index	1.0	1.0	1.0	1.0	1.0	0.4	-1.5	-1.5	-0.9	-0.6

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

² Based on EURIBOR1M

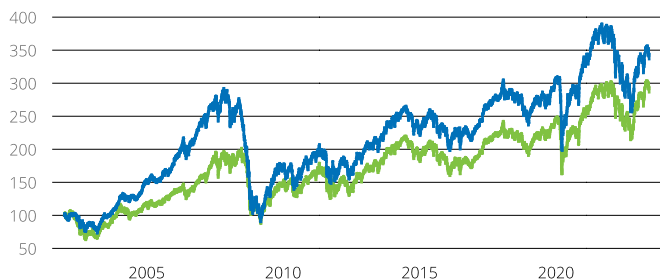
(USD, gross return), all data as of May 31, 2023

BROAD INDICES

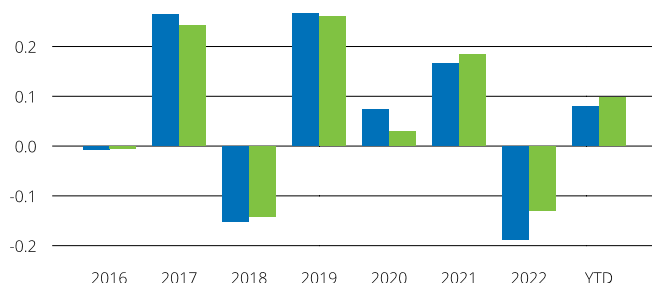
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Fundamentals (for last 12 months)

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 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

— STOXX® All Europe 800 ex France Index — STOXX® All Europe 100 Index



■ STOXX® All Europe 800 ex France Index ■ STOXX® All Europe 100 Index

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	SXEBNFRG		
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		

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 May 31, 2023

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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

⁵ Based on the composition as of May 31, 2023
