

STOXX® FRANCE 50 INDEX

Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

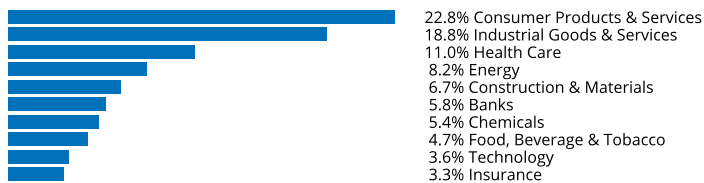
Key facts

- » Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
- » The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index
- » Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

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 50 Index	2,434.6	1,720.0	34.4	18.1	177.6	2.6	10.3	0.2	3.5
STOXX France 90 Index	2,884.3	1,880.1	20.9	5.1	225.2	0.8	12.0	0.0	1.9

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 50 Index	-7.0	11.6	12.2	53.7	33.8	N/A	N/A	12.3	15.5	6.1
STOXX France 90 Index	-7.1	11.5	11.4	51.5	32.1	N/A	N/A	11.5	15.0	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX France 50 Index	14.3	19.7	23.1	22.3	23.1	N/A	N/A	0.4	0.6	0.3
STOXX France 90 Index	14.4	19.8	23.2	22.4	23.0	N/A	N/A	0.3	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX France 50 Index	1.0	1.0	1.0	1.0	1.0	0.5	0.5	0.6	0.7	0.8
Index to benchmark	Beta					Annualized information ratio				
STOXX France 50 Index	1.0	1.0	1.0	1.0	1.0	1.7	0.3	1.2	0.7	0.4

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

² Based on EURIBOR1M

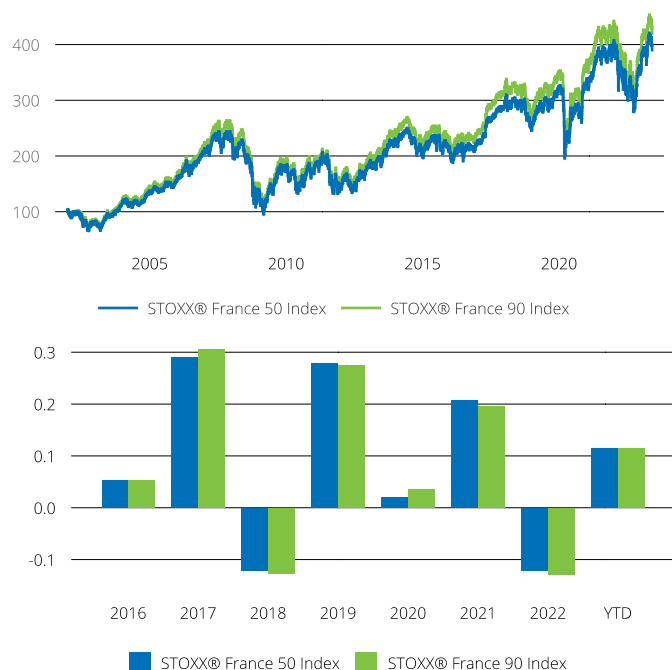
(USD, gross return), all data as of May 31, 2023

BLUE-CHIP INDICES

STOXX® FRANCE 50 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 50 Index	17.2	12.9	15.8	12.9	1.8	3.4	1.2	10.6
STOXX France 90 Index	17.2	12.9	15.6	12.9	1.8	3.4	1.2	10.3

Performance and annual returns⁴

Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. 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	CH0121751033	SXFRGR	SXFRGR INDEX	.SXFRGR
Gross Return EUR	CH0121751033	SXFRGR	SXFRGR INDEX	.SXFRGR
Net Return EUR	CH0121751009	SXFRRR	SXFRRR INDEX	.SXFRRR
Net Return EUR	CH0121751009	SXFRRR	SXFRRR INDEX	.SXFRRR
Price EUR	CH0121750993	SXFRP	SXFRP INDEX	.SXFRP
Price EUR	CH0121750993	SXFRP	SXFRP INDEX	.SXFRP
Gross Return USD	CH0121751041	SXFRGV	SXFRGV INDEX	.SXFRGV
Gross Return USD	CH0121751041	SXFRGV	SXFRGV INDEX	.SXFRGV
Net Return USD	CH0121751025	SXFRV	SXFRV INDEX	.SXFRV
Net Return USD	CH0121751025	SXFRV	SXFRV INDEX	.SXFRV

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

Quick facts

Weighting	Free-float market cap
Cap factor	10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each
No. of components	Fixed, number of stocks indicated in index name
Review frequency	Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and
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 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

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

STOXX® FRANCE 50 INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	10.32
TOTALENERGIES	Energy	France	8.19
SANOFI	Health Care	France	6.72
L'OREAL	Consumer Products & Services	France	5.98
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	5.71
AIR LIQUIDE	Chemicals	France	5.08
AIRBUS	Industrial Goods & Services	France	4.44
HERMES INTERNATIONAL	Consumer Products & Services	France	4.16
VINCI	Construction & Materials	France	3.89
BNP PARIBAS	Banks	France	3.81

⁵ Based on the composition as of May 31, 2023
