

STOXX EUROPE 600 EQUAL WEIGHT

Index description

The STOXX Europe 600 Equal Weight measures the performance of the the same stocks as the standard free-float market cap weighted indices but use a different weighting scheme by attributing to each component the same weight. The index has a fixed number of components and is part of the STOXX blue-chip index family. The index captures about 60% of the free-float market cap of the respective Total Market Index (TMI).

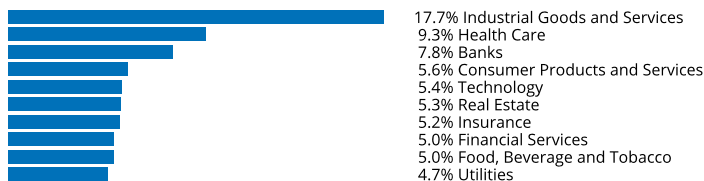
Key facts

- » The reduced importance of single components makes the index performance less dependent on the performance of individual members.
- » Smaller companies are more strongly represented in the STOXX Europe 600 Equal Weight than in the parent index

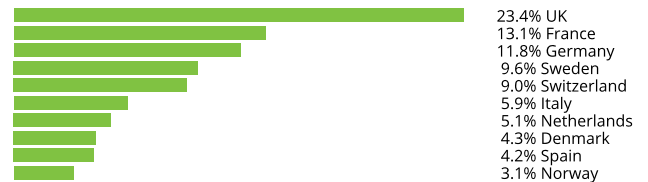
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Equal Weight	N/A	59,595.4	99.3	98.6	238.6	48.8	0.4	0.1	25.9
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	1.5	3.0	0.0	3.4

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 Europe 600 Equal Weight	-3.2	8.8	9.9	22.6	22.7	N/A	N/A	10.0	7.1	4.2
STOXX Europe 600	-2.5	17.0	14.1	36.8	39.7	N/A	N/A	14.2	11.1	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe 600 Equal Weight	N/A	N/A	16.8	17.2	19.5	N/A	N/A	0.4	0.4	0.2
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Equal Weight	1.0	1.0	1.0	1.0	1.0	3.2	4.2	4.9	4.0	4.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Equal Weight	1.1	1.1	1.2	1.1	1.1	-2.5	-0.7	-0.7	-0.9	-0.6

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

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

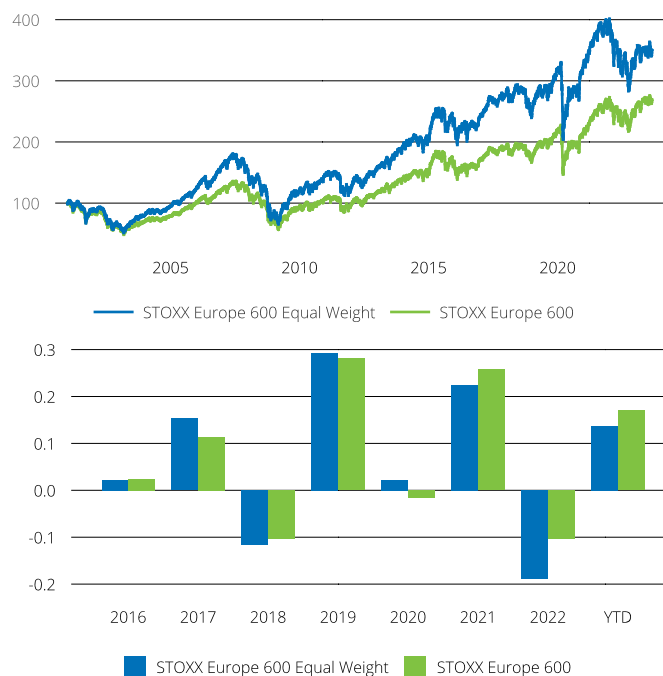
BENCHMARK INDICES

STOXX EUROPE 600 EQUAL WEIGHT

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 Europe 600 Equal Weight	19.7	13.0	12.8	12.5	1.5	3.5	1.0	-25.2
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.7	1.2	11.3

Performance and annual returns⁴



Methodology

The index components exactly match the parent index members, e.g. the STOXX Europe 600 Equal Weight consists of the same stocks as the STOXX Europe 600. The same weight is attributed to all components each quarter, regardless of their free-float market cap. Extraordinary replacements are added at the same weight as the deleted stock. 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	CH0117519089	SXEWGR	SXEWGR INDEX	.SXEWGR
Price EUR	CH0117519048	SXEWEP	SXEWEP INDEX	.SXEWEP
Net Return EUR	CH0117519055	SXEWWR	SXEWWR INDEX	.SXEWWR
Net Return USD	CH0117519071	SXEWV	SXEWV INDEX	.SXEWV
Gross Return USD	CH0117519097	SXEWGV	SXEWGV INDEX	.SXEWGV
Price USD	CH0117519063	SXEWL	SXEWL INDEX	.SXEWL

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

Quick facts

Weighting	Price-weighted with a weighting factor to achieve an equal
No. of components	Fixed number of components indicated in the index name
Review frequency	In line with the 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

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

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 Jan. 02, 2001 to Aug. 31, 2023

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

STOXX EUROPE 600 EQUAL WEIGHT

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
OCADO	Personal Care, Drug and Grocery	UK	0.40
HELLOFRESH AG	Personal Care, Drug and Grocery	Germany	0.27
ROLLS ROYCE HLDG	Industrial Goods and Services	UK	0.25
ADECCO	Industrial Goods and Services	Switzerland	0.23
LEONARDO	Industrial Goods and Services	Italy	0.22
PANDORA	Consumer Products and Services	Denmark	0.22
UBS GROUP	Financial Services	Switzerland	0.22
CENTRICA	Utilities	UK	0.22
PUMA	Consumer Products and Services	Germany	0.22
ARGENX	Health Care	Belgium	0.21

⁵ Based on the composition as of Aug. 31, 2023
