

STOXX® EUROPE 600 EQUAL WEIGHT INDEX

Index description

The STOXX® Europe 600 Equal Weight Index 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 Index than in the parent index

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 Index	2.1	9.9	0.6	38.5	25.7	N/A	N/A	0.6	11.6	4.7
STOXX Europe 600 Index	2.6	11.4	7.0	49.7	41.2	N/A	N/A	7.1	14.5	7.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Equal Weight Index	8.4	15.7	19.4	18.4	19.4	4.2	N/A	0.0	0.6	0.2
STOXX Europe 600 Index	6.3	13.2	16.3	16.7	17.9	6.5	N/A	0.4	0.8	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Equal Weight Index	0.8	1.0	1.0	1.0	1.0	4.5	4.8	5.3	4.0	4.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Equal Weight Index	1.1	1.1	1.2	1.1	1.1	-1.4	-0.8	-1.1	-0.6	-0.5

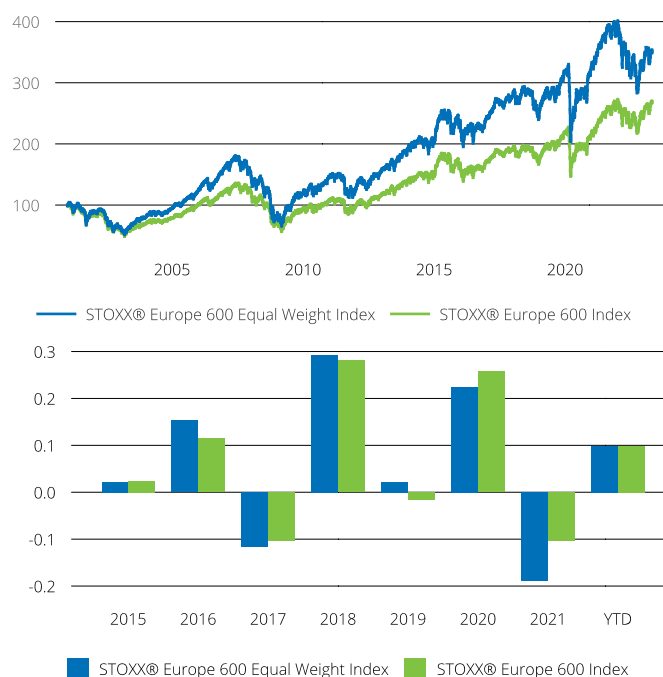
¹ For information on data calculation, please refer to STOXX [calculation reference guide](#).

² Based on EURIBOR1M

(EUR, gross return), all data as of Apr. 28, 2023

BROAD INDICES

STOXX® EUROPE 600 EQUAL WEIGHT INDEX

Performance and annual returns⁴

Methodology

The index components exactly match the parent index members, e.g. the STOXX® Europe 600 Equal Weight Index consists of the same stocks as the STOXX® Europe 600 Index. 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
Gross Return EUR	CH0117519089	SXEWGR	SXEWGR INDEX	.SXEWGR
Net Return EUR	CH0117519055	SXXEWR	SXXEWR INDEX	.SXXEWR
Net Return EUR	CH0117519055	SXXEWR	SXXEWR INDEX	.SXXEWR
Price EUR	CH0117519048	SXXEWP	SXXEWP INDEX	.SXXEWP
Price EUR	CH0117519048	SXXEWP	SXXEWP INDEX	.SXXEWP
Gross Return USD	CH0117519097	SXEWGV	SXEWGV INDEX	.SXEWGV
Gross Return USD	CH0117519097	SXEWGV	SXEWGV INDEX	.SXEWGV
Net Return USD	CH0117519071	SXEWW	SXEWW INDEX	.SXEWW
Net Return USD	CH0117519071	SXEWW	SXEWW INDEX	.SXEWW

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

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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.

⁴ STOXX data from Jan. 02, 2001 to Apr. 28, 2023

(EUR, gross return), all data as of Apr. 28, 2023

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
DECHRA PHARMACEUTICALS	Oil & Gas	null	0.24
SIMCORP	Oil & Gas	null	0.24
THULE GROUP	Oil & Gas	null	0.22
DEMANT	Oil & Gas	null	0.22
NEMETSCHEK	Oil & Gas	null	0.22
LPP	Oil & Gas	null	0.22
HELLOFRESH AG	Oil & Gas	null	0.21
ELECTROLUX B	Oil & Gas	null	0.21
NOVARTIS	Oil & Gas	null	0.20
FRESENIUS MEDICAL CARE	Oil & Gas	null	0.20

⁴ Based on the composition as of Apr. 28, 2023
