

# EURO STOXX® 50 EQUAL WEIGHT INDEX

## Index description

The EURO STOXX® 50 Equal Weight Index measures the performance of 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 EURO STOXX® 50 Equal Weight Index than in the parent index

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 Equal Weight Index	1.8	16.1	18.6	56.2	36.1	N/A	N/A	18.9	16.2	6.4
EURO STOXX 50 Index	1.8	16.3	18.8	62.7	44.2	N/A	N/A	19.0	17.8	7.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX 50 Equal Weight Index	6.7	16.9	19.2	20.5	21.1	4.7	N/A	0.9	0.7	0.3
EURO STOXX 50 Index	6.8	16.6	19.4	20.5	21.0	4.5	N/A	0.9	0.8	0.4
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Equal Weight Index	0.9	1.0	1.0	1.0	1.0	2.8	2.4	2.5	2.8	2.5
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Equal Weight Index	0.9	1.0	1.0	1.0	1.0	0.3	-0.3	-0.1	-0.5	-0.5

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

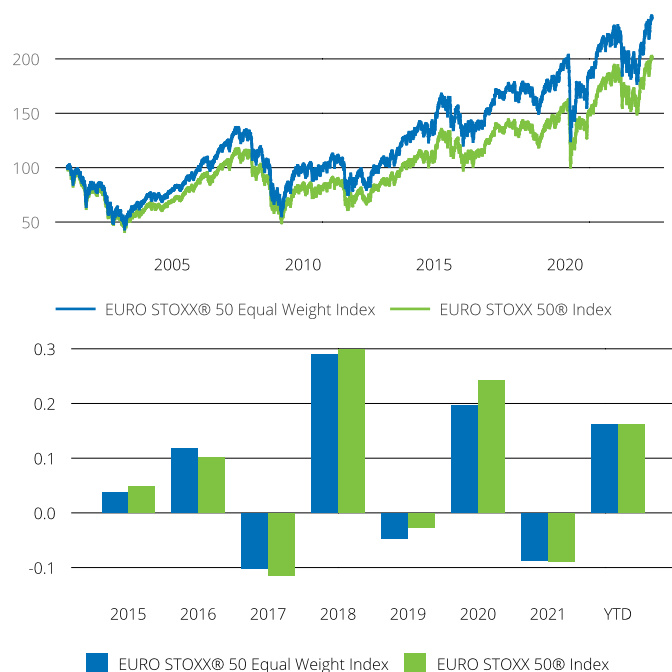
<sup>2</sup> Based on EURIBOR1M

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

## BLUE-CHIP INDICES

# EURO STOXX® 50 EQUAL WEIGHT INDEX

## Performance and annual returns<sup>4</sup>



## Methodology

The index components exactly match the parent index members, e.g. the EURO STOXX® 50 Equal Weight Index consists of the same stocks as the EURO STOXX 50® 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	CH0147793498	SX5EWGT	SX5EWGT INDEX	.SX5EWGT
Gross Return EUR	CH0147793498	SX5EWGT	SX5EWGT INDEX	.SX5EWGT
Net Return EUR	CH0125137478	SX5EWT	SX5EWT INDEX	.SX5EWT
Net Return EUR	CH0125137478	SX5EWT	SX5EWT INDEX	.SX5EWT
Price EUR	CH0125137460	SX5EWE	SX5EWE INDEX	.SX5EWE
Price EUR	CH0125137460	SX5EWE	SX5EWE INDEX	.SX5EWE
Price EUR	CH0125137460	SX5EWE	SX5EWE INDEX	.SX5EWE
Gross Return USD	CH0147793506	SX5EWGU	SX5EWGU INDEX	.SX5EWGU
Gross Return USD	CH0147793506	SX5EWGU	SX5EWGU INDEX	.SX5EWGU
Net Return USD	CH0125137494	SX5EWU	SX5EWU INDEX	.SX5EWU

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

<sup>4</sup> STOXX data from Jan. 02, 2001 to Apr. 28, 2023

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

## EURO STOXX® 50 EQUAL WEIGHT INDEX

Top 10 Components<sup>4</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ENEL	Oil & Gas	null	2.31
L'OREAL	Oil & Gas	null	2.28
FLUTTER ENTERTAINMENT	Oil & Gas	null	2.27
HERMES INTERNATIONAL	Oil & Gas	null	2.26
SANOFI	Oil & Gas	null	2.21
ESSILORLUXOTTICA	Oil & Gas	null	2.20
SAP	Oil & Gas	null	2.19
IBERDROLA	Oil & Gas	null	2.18
DANONE	Oil & Gas	null	2.16
AIR LIQUIDE	Oil & Gas	null	2.15

<sup>4</sup> Based on the composition as of Apr. 28, 2023

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