

# EURO STOXX® 50 EQUAL WEIGHT INDEX

## Index description

The EURO STOXX 50 Equal Weight Index consists of the same stocks as the EURO STOXX® 50 Index. However, a different weighting scheme is applied by attributing the same weight to each component. All changes affecting the EURO STOXX 50 also apply to the EURO STOXX 50 Equal Weight. Any newly added component has the same weight as the deleted one.

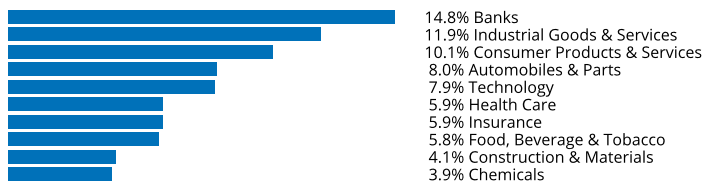
## Key facts

- » Index performance less dependent on the performance of individual members due to the reduced importance of single components
- » Stronger representation of smaller companies than in the parent index

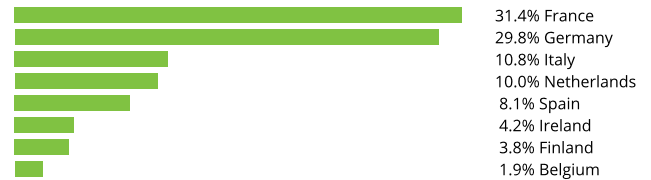
## Descriptive statistics

| Index                            | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|----------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                  | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| EURO STOXX 50 Equal Weight Index | N/A                  | 5,282.8    | 105.7                | 104.3  | 123.3   | 95.3     | 2.3                  | 1.8      | 18.7           |
| EURO STOXX 50 Index              | 4,188.2              | 3,194.7    | 63.9                 | 48.5   | 262.9   | 14.4     | 8.2                  | 0.5      | 3.9            |

## Supersector weighting (top 10)



## Country weighting



## 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 | 2.7                       | 18.6 | 21.7 | 37.7 | 20.7 | N/A                                  | N/A | 21.8 | 11.4 | 3.9  |
| EURO STOXX 50 Index              | 1.6                       | 17.9 | 20.6 | 40.9 | 26.8 | N/A                                  | N/A | 20.8 | 12.2 | 4.9  |
| Index volatility and risk        | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| EURO STOXX 50 Equal Weight Index | 15.7                      | 15.5 | 16.9 | 19.0 | 21.2 | N/A                                  | N/A | 1.1  | 0.5  | 0.2  |
| EURO STOXX 50 Index              | 16.7                      | 15.5 | 16.9 | 19.3 | 21.1 | N/A                                  | N/A | 1.1  | 0.6  | 0.2  |
| Index to benchmark               | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |      |
| EURO STOXX 50 Equal Weight Index | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 3.7                                  | 2.6 | 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  | 3.5                                  | 0.4 | 0.3  | -0.3 | -0.4 |

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

<sup>2</sup> Based on EURIBOR1M

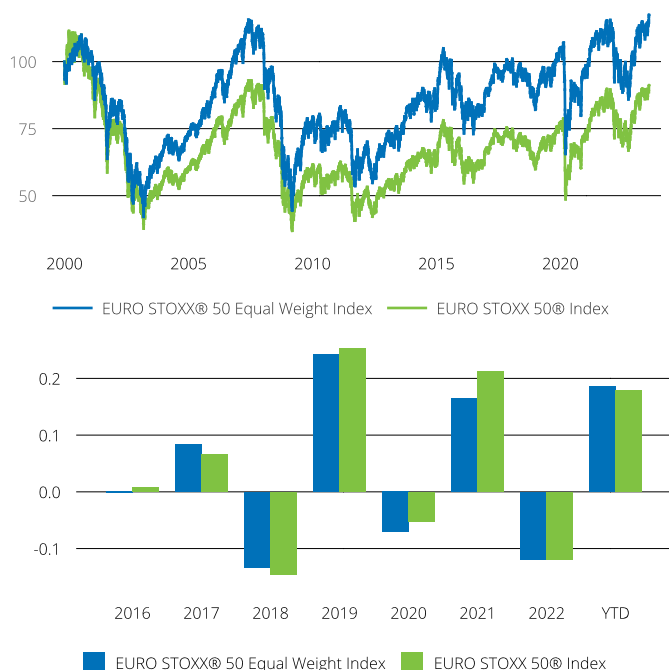
(EUR, price), all data as of Jul. 31, 2023

## BLUE-CHIP INDICES

## EURO STOXX® 50 EQUAL WEIGHT INDEX

## Fundamentals (for last 12 months)

| Index                            | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|----------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| EURO STOXX 50 Equal Weight Index | 12.5                             | 10.6      | 11.0                             | 10.3      | 1.5            | 3.5                                | 0.9             | 14.7                |
| EURO STOXX 50 Index              | 14.0                             | 12.2      | 13.3                             | 12.1      | 1.9            | 3.1                                | 1.2             | 17.7                |

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        | 50   |
| Review frequency         | The index is reviewed annually in September                |
| Calculation/distribution | Realtime 15 sec  |
| Calculation hours        | 09:00 CET 18:00 CET  |
| Base value/base date     | 1000 on 31.12.1999   |
| History                  | 31.12.1999   |
| Inception date           | 11.04.2011   |

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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 30, 1999 to Jul. 31, 2023

## EURO STOXX® 50 EQUAL WEIGHT INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|-------------------------------|------------------------------|----------------|-------------------|
| UNICREDIT                     | Banks                        | Italy          | 2.33              |
| STELLANTIS                    | Automobiles & Parts          | Italy          | 2.32              |
| CRH                           | Construction & Materials     | Ireland        | 2.25              |
| Vonovia SE                    | Real Estate                  | Germany        | 2.22              |
| ADIDAS                        | Consumer Products & Services | Germany        | 2.19              |
| BCO SANTANDER                 | Banks                        | Spain          | 2.16              |
| INTESA SANPAOLO               | Banks                        | Italy          | 2.14              |
| SAFRAN                        | Industrial Goods & Services  | France         | 2.11              |
| DEUTSCHE POST                 | Industrial Goods & Services  | Germany        | 2.08              |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks                        | Spain          | 2.07              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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