

# EURO STOXX® 50 EQUAL WEIGHT INDEX

## Index description

The EURO STOXX® 50 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).

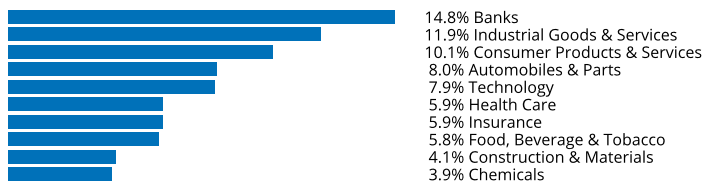
## Key facts

- » 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 EURO STOXX® 50 Equal Weight Index than in the parent index

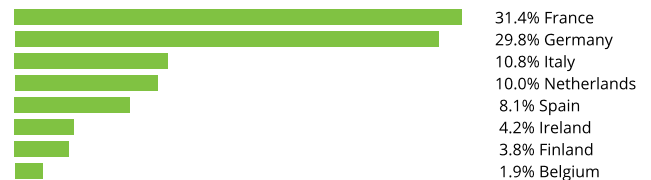
## Descriptive statistics

| 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                  | 5,282.5    | 105.7                | 104.3  | 123.3   | 95.3     | 2.3                  | 1.8      | 18.7           |
| EURO STOXX 50 Index              | 4,187.6              | 3,194.1    | 63.9                 | 48.5   | 262.3   | 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 | 2.9                       | 22.4 | 26.2 | 52.0 | 42.0 | N/A                                  | N/A | 26.4 | 15.2 | 7.4  |
| EURO STOXX 50 Index              | 1.8                       | 21.3 | 24.6 | 54.1 | 47.9 | N/A                                  | N/A | 24.8 | 15.7 | 8.2  |
| Index volatility and risk        | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |      |
| EURO STOXX 50 Equal Weight Index | 15.7                      | 15.5 | 16.9 | 18.9 | 21.2 | N/A                                  | N/A | 1.4  | 0.7  | 0.3  |
| EURO STOXX 50 Index              | 16.7                      | 15.4 | 16.8 | 19.2 | 21.1 | N/A                                  | N/A | 1.3  | 0.7  | 0.4  |
| 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  | 3.6                                  | 0.6 | 0.5  | -0.2 | -0.3 |

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

<sup>2</sup> Based on EURIBOR1M

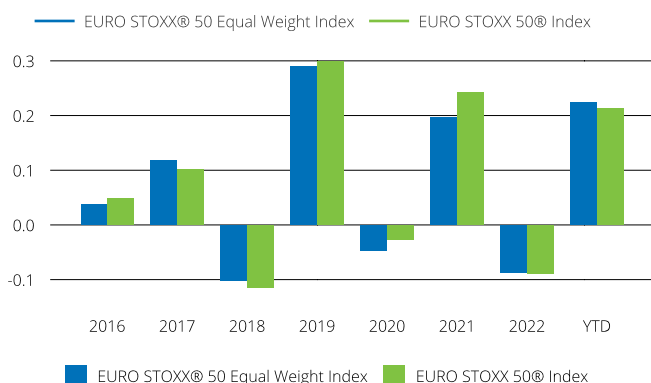
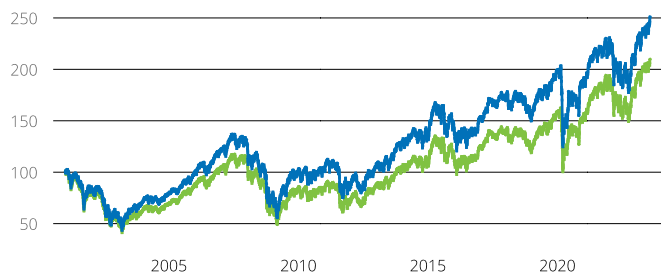
(EUR, gross return), all data as of Jul. 31, 2023

## 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            | 4.5                                | 0.9             | 14.7                |
| EURO STOXX 50 Index              | 14.0                             | 12.2      | 13.3                             | 12.1      | 1.9            | 4.0                                | 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 | 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>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jan. 02, 2001 to Jul. 31, 2023

(EUR, gross return), all data as of 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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