

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.

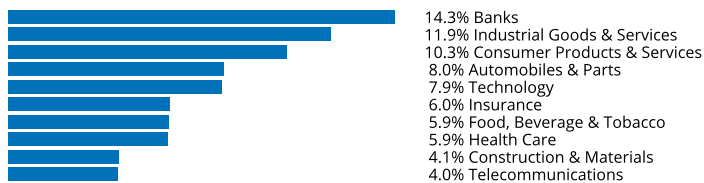
Key facts

- » 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

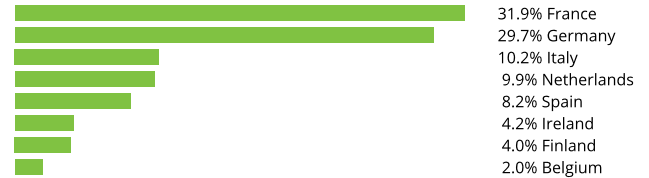
Descriptive statistics

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	5,142.3	102.8	102.6	114.0	94.9	2.2	1.8	18.7
EURO STOXX 50 Index	4,127.2	3,143.1	62.9	46.9	267.3	12.2	8.5	0.4	3.9

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
EURO STOXX 50 Equal Weight Index	5.4	15.4	26.0	30.4	21.8	N/A	N/A	26.2	9.3	4.1
EURO STOXX 50 Index	4.3	16.0	27.3	36.0	29.6	N/A	N/A	27.6	10.9	5.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO STOXX 50 Equal Weight Index	12.8	15.6	17.3	19.1	21.2	N/A	N/A	1.2	0.5	0.2
EURO STOXX 50 Index	12.1	15.3	17.3	19.3	21.1	N/A	N/A	1.2	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX 50 Equal Weight Index	1.0	1.0	1.0	1.0	1.0	1.5	2.4	2.4	2.7	2.5
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX 50 Equal Weight Index	1.1	1.0	1.0	1.0	1.0	8.2	-0.4	-0.4	-0.5	-0.5

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

² Based on EURIBOR1M

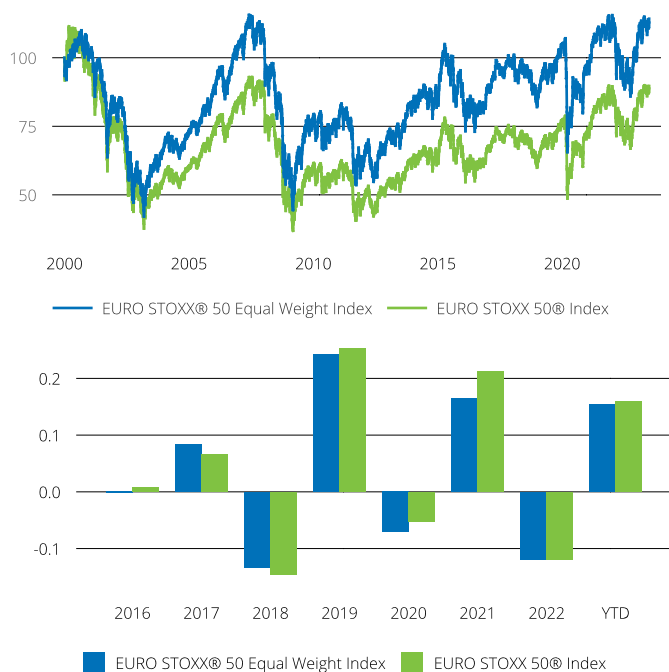
(EUR, price), all data as of Jun. 30, 2023

BLUE-CHIP INDICES

EURO STOXX® 50 EQUAL WEIGHT INDEX

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
EURO STOXX 50 Equal Weight Index	12.5	10.5	10.8	10.2	1.5	3.6	0.9	14.7
EURO STOXX 50 Index	14.4	12.2	13.4	12.0	1.9	3.3	1.2	17.0

Performance and annual returns⁴

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

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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) 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, DBAG 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, DBAG 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, DBAG 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 30, 1999 to Jun. 30, 2023

EURO STOXX® 50 EQUAL WEIGHT INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
UNICREDIT	Banks	Italy	2.22
ADIDAS	Consumer Products & Services	Germany	2.17
CRH	Construction & Materials	Ireland	2.15
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	2.08
Industria de Diseno Textil SA	Retail	Spain	2.07
L'OREAL	Consumer Products & Services	France	2.06
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	2.06
STELLANTIS	Automobiles & Parts	Italy	2.06
DEUTSCHE TELEKOM	Telecommunications	Germany	2.06
SAFRAN	Industrial Goods & Services	France	2.06

⁵ Based on the composition as of Jun. 30, 2023
