

EURO ISTOXX® 50 EQUAL WEIGHT NR DECREMENT 5% INDEX

Index description

The EURO iSTOXX 50 Equal Weight NR Decrement 5% Index replicates the performance of the EURO STOXX 50 Equal Weight Net Return Index while assuming a constant dividend markdown. Over the course of a year, 5% of the performance of the underlying index is gradually subtracted according to the corresponding day-to-day year fraction. This index is subject to the STOXX Decrement Indices Quality Charter.

Key facts

» Due to the percentage of performance being subtracted, the index underperforms the EURO STOXX 50 Equal Weight Net Return Index which includes a dividend investment net of taxes.

» The decrement index may perform better than the EURO STOXX 50 Equal Weight Price Index that does not consider dividend investments if the net dividend yield of the base index is greater than the value being subtracted.

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Equal Weight NR Decrement 5% Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX 50 Equal Weight Index	8.8	-15.8	-15.9	-5.4	-5.7	N/A	N/A	-16.0	-1.8	-1.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO iSTOXX 50 Equal Weight NR Decrement 5% Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX 50 Equal Weight Index	19.9	24.4	23.5	24.7	20.9	N/A	N/A	-0.7	-0.1	-0.0
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 50 Equal Weight NR Decrement 5% Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX 50 Equal Weight NR Decrement 5% Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns³



— EURO iSTOXX® 50 Equal Weight NR Decrement 5% Index
— EURO STOXX® 50 Equal Weight Index

■ EURO iSTOXX® 50 Equal Weight NR Decrement 5% Index
■ EURO STOXX® 50 Equal Weight Index

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

³ STOXX data from Dec. 30, 1999 to Oct. 31, 2022

(EUR, price), all data as of Oct. 31, 2022

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Methodology

The index components and weights exactly match those of the EURO STOXX 50 Equal Weight Index. All changes and adjustments to the EURO STOXX 50 Equal Weight index are reflected in the decrement index. The detailed methodology including the calculation formula can be found in our rulebook: <http://www.stoxx.com/indices/rulebooks.html>

Quick facts

Weighting	Price-weighted with a weighting factor to achieve an equal-
Cap factor	-
No. of components	50
Review frequency	The index is reviewed annually in September
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 19:15:00
Base value/base date	1000 as of Dec. 30, 1999
History	Available daily back to Dec. 30, 1999
Inception date	Feb. 16, 2018

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH0313264480	ISXE50T5	ISXE50T5 INDEX	.ISXE50T5
Price EUR	CH0313264167	ISXE50E5	ISXE50E5 INDEX	.ISXE50EWDS

Complete list available here: www.stoxx.com/data/vendor_codes.html

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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.

