ISTOXX INDICES

ISTOXX® EUROPE ORIGIN 100 EQUAL WEIGHT DECREMENT 5% INDEX

Index description

The iSTOXX® Europe Origin 100 Equal Weight Decrement 5% index replicates the performance of the net return version of the iSTOXX® Europe Origin 100 Equal Weight index assuming a constant 5% performance deduction per annum. The performance deduction accrues constantly on a daily basis.

Key facts

» Due to the performance deduction, the index underperforms the net return version of the iSTOXX Europe Origin 100 Equal Weight index, which includes a net dividend investment.

» The decrement index may perform better than the price version of the iSTOXX Europe Origin 100 Equal Weight index, which does not consider dividend investments, if the overall net dividend yield of the base index is greater than the value being subtracted.

Risk and return figures¹

N/A 8.0	1Y N/A 2.3	N/A 27.3 Annualized vo	5Y N/A 15.6 Diatility (%)	N/A N/A	N/A N/A		N/A 8.4 alized Shar	N/A 3.0 pe ratio²
8.0	2.3	27.3 Annualized vo	15.6 olatility (%)	N/A	N/A	2.3 Annu	8.4 alized Shar	3.0
		Annualized vo	latility (%)			Annu	alized Shar	
N/A				N/A				pe ratio²
N/A	N/A	N/A	N/A	N/A				
				IV/A	N/A	N/A	N/A	N/A
14.8	17.9	18.0	19.9	N/A	N/A	-0.0	0.4	0.1
Correlation Tracking e		error (%)						
N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
	Beta Annualized information ra		tion ratio					
N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
	N/A	N/A N/A	N/A N/A N/A	N/A N/A N/A N/A Beta	N/A N/A N/A N/A N/A N/A Beta	N/A N/A N/A N/A N/A N/A N/A Beta	Correlation N/A N/A N/A N/A N/A N/A N/A Annualization	Correlation Tracking of the control of th

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Performance and annual returns4



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Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters	
Price	EUR	CH0390112131	ISXEOD5	ISXEOD5 INDEX	.ISXEOD5	

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

Methodology

The index components and weights exactly match those of the iSTOXX Europe Origin 100 Equal Weight index. All changes and adjustments to the iSTOXX Europe Origin 100 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	Equal Weight
Cap factor	n/a
No. of components	100
Review frequency	quarterly
Calculation/distribution	realtime
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Sep. 24, 2007
Inception date	Nov. 22, 2017
To learn more about the ince	otion date, the currency, the calculation hours and historical values, please

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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.

CUSTOMIZATIONThe 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

⁴ STOXX data from Sep. 24, 2007 to May 31, 2023

(EUR, price), all data as of May 31, 2023