

EURO ISTOXX 50 BROAD INFRASTRUCTURE TILTED NR DECREMENT 4.5%

Index description

The EURO ISTOXX 50 Broad Infrastructure Tilted NR Decrement 4.5% Index replicates the performance of the net return version of the EURO ISTOXX 50 Broad Infrastructure Tilted Index assuming a constant 4.5% performance deduction per annum. The performance deduction accrues constantly on a daily basis. Consequently, due to the percentage of performance deduction, the EURO ISTOXX 50 Broad Infrastructure Tilted NR Decrement 4.5% Index underperforms the EURO ISTOXX 50 Broad Infrastructure Tilted Net Return Index that includes net dividend investments.

Key facts

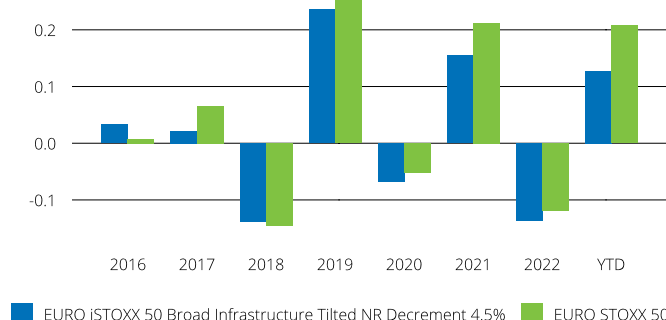
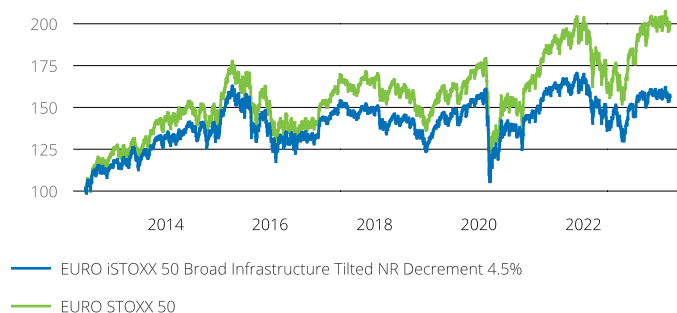
»Due to the performance deduction, the decrement index underperforms the net return version of the EURO ISTOXX 50 Broad Infrastructure Tilted, which includes a net dividend investment.

»The decrement index may perform better than the price version of the base 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

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO ISTOXX 50 Broad Infrastructure Tilted NR Decrement 4.5%	-3.5	8.3	11.4	14.5	10.5	N/A	N/A	11.5	4.6	2.0
EURO STOXX 50	-3.9	20.7	22.2	31.3	26.7	N/A	N/A	22.4	9.6	4.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO ISTOXX 50 Broad Infrastructure Tilted NR Decrement 4.5%	N/A	N/A	14.5	16.2	18.7	N/A	N/A	0.5	0.2	0.1
EURO STOXX 50	N/A	N/A	16.8	19.2	21.2	N/A	N/A	1.0	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO ISTOXX 50 Broad Infrastructure Tilted NR Decrement 4.5%	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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO ISTOXX 50 Broad Infrastructure Tilted NR Decrement 4.5%	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns³



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

² Based on EURIBOR1M

³ STOXX data from Jun. 18, 2012 to Aug. 31, 2023

(EUR), all data as of Aug. 31, 2023

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Methodology

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Quick facts

Weighting	Weights based on free-float market capitalization
Cap factor	-
No. of components	60
Review frequency	Quarterly
Calculation/distribution	Realtime
Calculation hours	09:00:00 22:30:00
Base value/base date	1000 as of June. 18, 2012
History	Available from June. 18, 2012
Inception date	June. 27, 2022

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	CH1169653446	ISX5BITD	ISX5BITD INDEX
				.ISX5BITD

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.

