

# EURO ISTOXX 50 SHARING ECONOMY TILTED NR DECREMENT 5%

## Index description

The EURO iSTOXX 50 Sharing Economy Tilted Index tracks the performance of 60 securities consisting of all the EURO STOXX 50 securities and the 10 largest securities form the STOXX Global Sharing Economy Index. The index is reviewed quarterly in March, June, September and December.

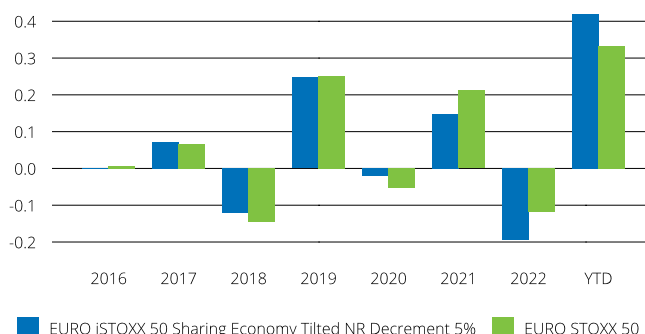
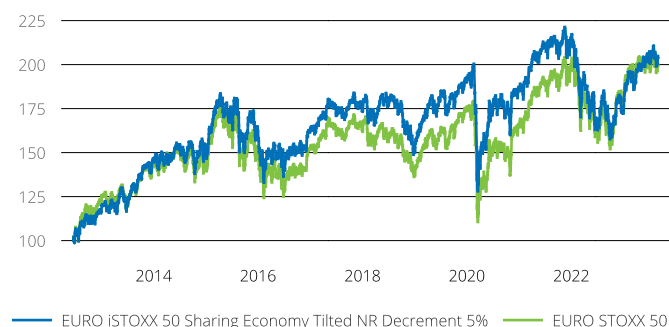
## Key facts

»The EURO iSTOXX 50 Sharing Economy Tilted NR Decrement 5% Index replicates the performance of the net return version of the EURO iSTOXX 50 Sharing Economy Tilted Index assuming a constant 5% performance deduction per annum. The performance deduction accrues constantly on a daily basis.

## 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 iSTOXX 50 Sharing Economy Tilted NR Decrement 5% | 1.6                       | 22.2 | 17.7 | 22.8 | 16.5 | N/A                                  | N/A | 17.8 | 7.2  | 3.1 |
| EURO STOXX 50   | 1.6                       | 33.2 | 20.6 | 40.9 | 26.8 | N/A                                  | N/A | 20.8 | 12.2 | 4.9 |
| Index volatility and risk                             | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |     |
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y   | 5Y  |
| EURO iSTOXX 50 Sharing Economy Tilted NR Decrement 5% | N/A                       | N/A  | 16.3 | 18.2 | 20.1 | N/A                                  | N/A | 1.0  | 0.4  | 0.2 |
| EURO STOXX 50   | N/A                       | N/A  | 16.9 | 19.3 | 21.1 | N/A                                  | N/A | 1.1  | 0.6  | 0.2 |
| Index to benchmark                                    | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |     |
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y   | 5Y  |
| EURO iSTOXX 50 Sharing Economy Tilted NR Decrement 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 Sharing Economy Tilted NR Decrement 5% | 0.0                       | 0.0  | 0.0  | 0.0  | 0.0  | 0.0                                  | 0.0 | 0.0  | 0.0  | 0.0 |

## Performance and annual returns<sup>3</sup>



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

<sup>2</sup> Based on EURIBOR1M

<sup>3</sup> STOXX data from Jun. 18, 2012 to Aug. 31, 2023

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

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## Methodology

The index components and weights exactly match those of the base index, the EURO ISTOXX 50 Sharing Economy Tilted Index. It replicates the performance of the net return version of the base index assuming a constant 5% performance deduction per annum. The performance deduction accrues constantly on a daily basis. All changes and adjustments to the base index are reflected in the decrement index. The detailed methodology including the calculation formula can be found in our rulebooks: [www.stoxx.com/rulebooks](http://www.stoxx.com/rulebooks)

## Quick facts

|                          |  |
|--------------------------|--|
| Weighting                | Weights based on free-float market capitalization, revenue |
| Cap factor               | -  |
| No. of components        | 60   |
| Review frequency         | Quarterly  |
| Calculation/distribution | realtime 15 sec  |
| Calculation hours        | 09:00:00 22:30:00  |
| Base value/base date     | 1000 as of Jun. 24, 2013                                   |
| History                  | Available from Jun. 24, 2013                               |
| Inception date           | Nov. 12, 2021  |

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  | CH1123123726 | ISX5SHTD  | ISX5SHTD INDEX ,ISX5SHTD |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

