

EURO ISTOXX® 50 RECOVERY TILTED NR DECREMENT 5% INDEX

Index description

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

Key facts

»Underlying index tracks the performance of all of the EURO STOXX 50 securities and 10 large US, Swiss, Japanese and other Eurozone securities from 5 STOXX thematic indices that are positively exposed to trends that are accelerated in the post-pandemic era.

»Due to the performance deduction, the decrement index underperforms the net return version of the EURO iSTOXX 50 Recovery Tilted Index, 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 Recovery Tilted 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 Index	1.8	11.7	8.0	27.3	23.2	N/A	N/A	8.1	8.5	4.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
EURO iSTOXX 50 Recovery Tilted 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 Index	14.4	14.9	22.4	24.5	21.0	N/A	N/A	0.3	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX 50 Recovery Tilted 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 Recovery Tilted 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 Recovery Tilted NR Decrement 5% Index
— EURO STOXX 50® Index

■ EURO iSTOXX® 50 Recovery Tilted NR Decrement 5% Index
■ EURO STOXX 50® Index

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

² Based on EURIBOR1M

³ STOXX data from Jun. 24, 2013 to Jan. 31, 2023

(EUR, price), all data as of Feb. 28, 2023

EURO ISTOXX® 50 RECOVERY TILTED NR DECREMENT 5% INDEX

Methodology

The index components and weights exactly match those of the base index, the EURO iSTOXX 50 Recovery 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

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	Jun. 30, 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	CH1121834753	ISX5RVTD INDEX	.ISX5RVTD

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

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.

