

# EURO ISTOXX® ESG WEIGHTED ADDITIONAL EXCLUSIONS 50 NR DECREMENT 4% INDEX

## Index description

The EURO iSTOXX ESG Weighted Additional Exclusions 50 NR Decrement 4% Index replicates the performance of the net return version of the EURO iSTOXX ESG Weighted Additional Exclusions 50 Index assuming a constant 4% performance deduction per annum. The performance deduction accrues constantly on a daily basis.

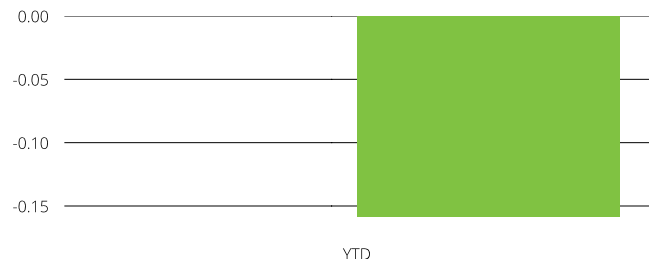
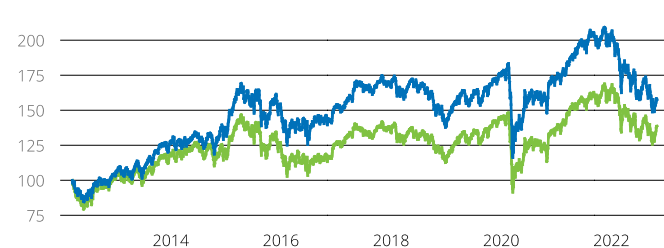
## Key facts

»Due to the percentage of performance deductions, EURO iSTOXX ESG Weighted Additional Exclusions 50 NR Decrement Indices underperform the EURO iSTOXX ESG Weighted Additional Exclusions 50 Net Return Index that includes net dividend investments.

## 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 ESG Weighted Additional Exclusions 50 NR Decrement 4% 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	9.0	-15.8	-14.9	0.4	-1.5	N/A	N/A	-14.9	0.1	-0.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX ESG Weighted Additional Exclusions 50 NR Decrement 4% 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	19.6	24.7	23.9	24.5	20.8	N/A	N/A	-0.6	0.0	0.0
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX ESG Weighted Additional Exclusions 50 NR Decrement 4% 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 ESG Weighted Additional Exclusions 50 NR Decrement 4% Index	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>



— EURO ISTOXX® ESG Weighted Additional Exclusions 50 NR Decrement 4% Index  
— EURO STOXX 50® Index

■ EURO ISTOXX® ESG Weighted Additional Exclusions 50 NR Decrement 4% Index  
■ EURO STOXX 50® Index

<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 Mar. 19, 2012 to Oct. 31, 2022

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

# EURO ISTOXX® ESG WEIGHTED ADDITIONAL EXCLUSIONS 50 NR

## Methodology

The EURO ISTOXX ESG Weighted Additional Exclusions 50 NR Decrement Indices replicate the performance of the net return version of the EURO ISTOXX ESG Weighted Additional Exclusions 50 Index assuming constant performance deductions per annum. The performance deductions accrue constantly on a daily basis. In the case of the EURO ISTOXX ESG Weighted Additional Exclusions 50 NR Decrement 4% Index, 4% annual deduction applies on the net return version of the equity index, while for the EURO ISTOXX ESG Weighted Additional Exclusions 50 NR Decrement 4.5% Index, 4.5% annual deduction is applied on the net return version.

## Quick facts

Weighting	Weight based on ESG performance rank
Cap factor	0.035
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 19:15:00
Base value/base date	1000 as of Mar. 19, 2012
History	Available since 19 March 2012
Inception date	Jan. 15, 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	CH0588492576	IXESGA4D	IXESGA4D INDEX .IXESGA4D

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

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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.

