

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.

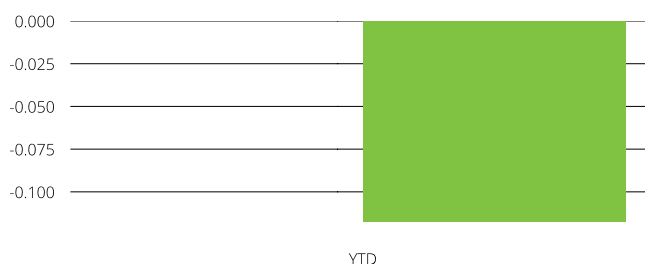
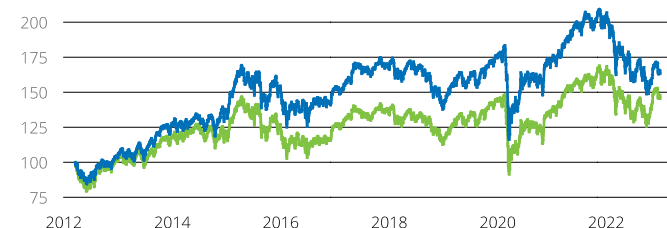
Key facts

»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 figures¹

| 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 | -4.3 | -11.7 | -11.7 | 1.3 | 8.3 | N/A | N/A | -11.9 | 0.4 | 1.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 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 | 18.1 | 23.7 | 23.7 | 24.7 | 21.0 | N/A | N/A | -0.5 | 0.0 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 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 | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 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 returns³



— 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

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

² Based on EURIBOR1M

³ STOXX data from Mar. 19, 2012 to Dec. 30, 2022

(EUR, price), all data as of Dec. 30, 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

CONTACT DETAILS

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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.

