

EURO ISTOXX® 50 ESG FOCUS NR DECREMENT 5% INDEX

Index description

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

Key facts

» Due to the performance deduction, the index underperforms the net return version of the EURO iSTOXX 50 ESG Focus Index, which includes net dividend investments.

» The decrement index may perform better than the price version of the EURO iSTOXX 50 ESG Focus 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 ESG Focus 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	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 ²				
EURO iSTOXX 50 ESG Focus 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	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 50 ESG Focus 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 ESG Focus 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



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 Oct. 31, 2022

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

ISTOXX INDICES

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Methodology

The index components and weights exactly match those of the base index: the EURO iSTOXX 50 ESG Focus 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 EURO iSTOXX 50 ESG Focus Index are reflected in the decrement index.

The detailed methodology including the calculation formula can be found in our rulebook: <http://www.stoxx.com/indices/rulebooks.html>

Quick facts

Weighting	Weighted according to ESG score
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 19:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available since Mar. 19, 2012
Inception date	Sep. 26, 2018

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	CH0436539818	SX5EFTD5	SX5EFTD5 INDEX	.SX5EFTD5
Price EUR	CH0375605893	SX5EFD5	SX5EFD5 INDEX	.SX5EFD5

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.

