ISTOXX INDICES

EURO ISTOXX ESG LEADERS 50 NR DECREMENT 5%

Index description

The EURO iSTOXX ESG Leaders 50 NR Decrement 5% Index replicates the performance of the net return version of the EURO STOXX® ESG Leaders 50 Index while assuming a constant dividend markdown. Over the course of a year, 5% of the performance of the underlying index is gradually subtracted according to the corresponding day-to-day year fraction.

Key facts

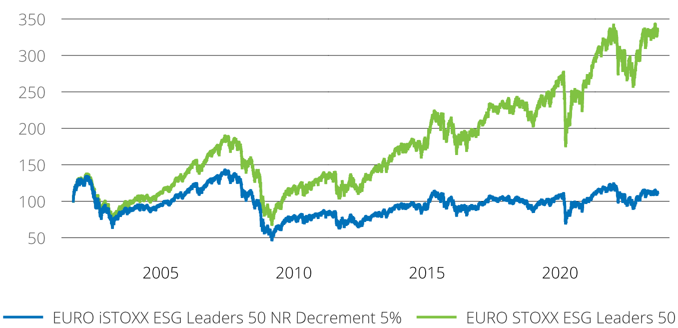
»Due to the performance deduction, the decrement index underperforms the gross return version of the EURO STOXX ESG Leaders 50 Index, which includes a gross dividend investment.

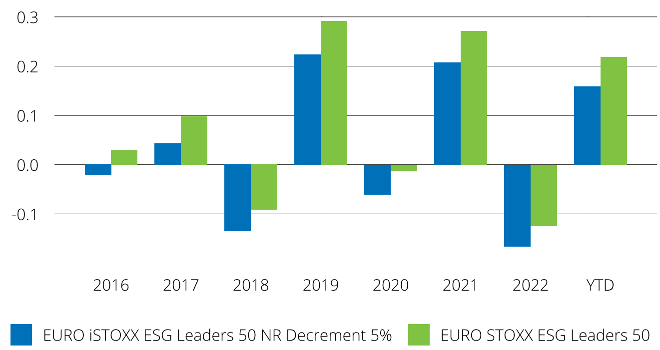
»The decrement index may perform better than the price version of the base index, which does not consider dividend investments, if the overall gross dividend yield of the base index is greater than the value being subtracted.

Risk and return figures[1]

Index returns					Return (%)					Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX ESG Leaders 50 NR Decrement 5%	-2.7	10.2	15.0	17.4	12.9	N/A	N/A	15.1	5.5	2.5
EURO STOXX ESG Leaders 50	-2.3	21.8	20.9	36.4	45.0	N/A	N/A	21.1	11.0	7.8
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO iSTOXX ESG Leaders 50 NR Decrement 5%	N/A	N/A	15.5	17.4	19.8	N/A	N/A	0.7	0.3	0.1
EURO STOXX ESG Leaders 50	N/A	N/A	15.5	17.4	19.8	N/A	N/A	1.0	0.5	0.4
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO iSTOXX ESG Leaders 50 NR Decrement 5%	1.0	1.0	1.0	1.0	1.0	0.2	0.2	0.2	0.2	0.2
Index to benchmark					**Beta**					**Annualized information ratio**
EURO iSTOXX ESG Leaders 50 NR Decrement 5%	1.0	1.0	1.0	1.0	1.0	-28.0	-27.1	-27.1	-27.2	-27.3

Performance and annual returns[3]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Sep. 21, 2001 to Aug. 31, 2023

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

Methodology

The index components and weights exactly match those of the base index, the EURO STOXX ESG Leaders 50 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 rulebook: http://www.stoxx.com/indices/rulebooks.html

Quick facts

Weighting	Normalized ESG ratings
Cap factor	0.1
No. of components	50
Review frequency	Annually (Sep.)
Calculation/distribution	dayend
Calculation hours	19:15:00 19:15:00
Base value/base date	1000 as of Sep. 21, 2001
History	Available since Sep. 21, 2001
Inception date	Feb. 06, 2019

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	CH0461700038	ISTXELN5	ISTXELN5 INDEX	.ISTXELN5

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.