

EURO ISTOXX 50 LOW CARBON NR DECREMENT 3.75%

Index description

The EURO ISTOXX 50 Low Carbon NR Decrement 3.75% EUR Price Index replicates the performance of the net return version of the EURO STOXX® 50 Low Carbon Index while assuming a constant dividend markdown. Over the course of a year, 3.75% of the performance of the underlying index is gradually subtracted according to the corresponding day-to-day year fraction. This index is subject to the STOXX Quality Charter.

Key facts

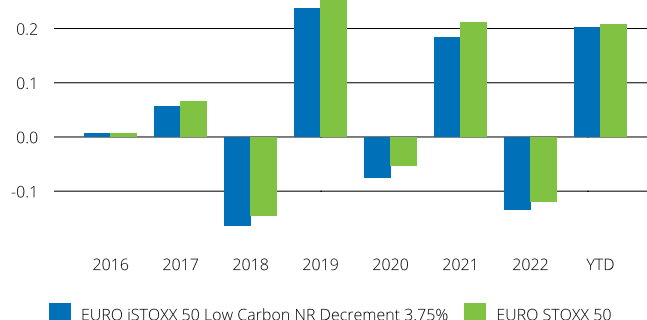
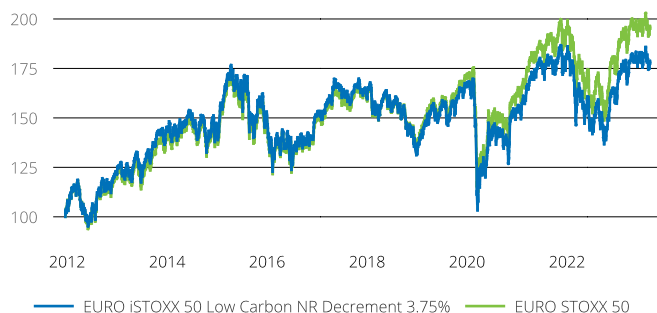
»Due to the percentage of performance being subtracted, the index underperforms the net return version of the EURO STOXX 50 Low Carbon Index, which includes a dividend investment net of taxes.

»The decrement index may perform better than the price version of the EURO STOXX 50 Low Carbon Index, which does not consider dividend investments, if the 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 Low Carbon NR Decrement 3.75% | -4.5 | 12.9 | 20.8 | 26.0 | 15.1 | N/A | N/A | 20.9 | 8.1 | 2.9 |
| EURO STOXX 50 | -3.9 | 20.7 | 22.2 | 31.3 | 26.7 | N/A | N/A | 22.4 | 9.6 | 4.9 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| EURO ISTOXX 50 Low Carbon NR Decrement 3.75% | N/A | N/A | 16.8 | 19.5 | 21.4 | N/A | N/A | 0.9 | 0.3 | 0.1 |
| EURO STOXX 50 | N/A | N/A | 16.8 | 19.2 | 21.2 | N/A | N/A | 1.0 | 0.4 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| EURO ISTOXX 50 Low Carbon NR Decrement 3.75% | 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 50 Low Carbon NR Decrement 3.75% | 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 Dec. 19, 2011 to Aug. 31, 2023

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

EURO ISTOXX 50 LOW CARBON NR DECREMENT 3.75%

Methodology

The index components and weights exactly match those of the EURO STOXX 50 Low Carbon Index. All changes and adjustments to the EURO STOXX 50 Low Carbon 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 | Weight factor based on free-float market cap multiplied by z-score |
| Cap factor | 5% on component level |
| No. of components | Variable |
| Review frequency | Components: Annually, Weight factors: Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | 09:00:00 19:15:00 |
| Base value/base date | 1000 as of Dec. 19, 2011 |
| History | Daily available since Dec. 19, 2011 |
| Inception date | Mar. 27, 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 | CH0313264829 | ISXE50L3 | ISXE50L3 INDEX .ISXE50L3 |

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.

