EURO ISTOXX® ESG PERFORMANCE 50 GR DECREMENT 45 INDEX

Index description

The EURO iSTOXX ESG Performance 50 GR Decrement 45 Index replicates the performance of the gross return version of the EURO iSTOXX ESG Performance 50 Index assuming a constant dividend markdown expressed in index points that are deducted on an accrued basis (using an Actual/365 Fixed day count convention). Consequently, due to the index points deduction, the EURO iSTOXX ESG Performance 50 GR Decrement 45 Index underperforms the EURO iSTOXX ESG Performance 50 Index, which includes the gross dividend investments.

Key facts

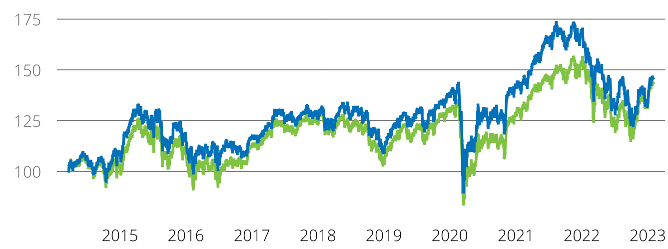
»Due to the index points deduction, the decrement index underperforms its base, the gross return version of the EURO iSTOXX ESG Performance 50 Index, which includes gross dividend investments.

»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 deducted.

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 Performance 50 GR Decrement 45 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
EURO STOXX Index	1.9	11.2	4.5	24.9	19.2	N/A	N/A	4.5	7.8	3.6
Index volatility and risk					**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**
EURO iSTOXX ESG Performance 50 GR Decrement 45 Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
EURO STOXX Index	13.0	13.6	21.2	23.0	19.7	N/A	N/A	0.1	0.3	0.2
Index to benchmark					**Correlation**					**Tracking error (%)**
EURO iSTOXX ESG Performance 50 GR Decrement 45 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 Performance 50 GR Decrement 45 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[3]



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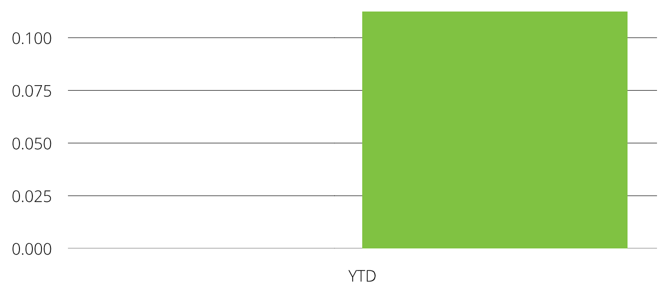
EURO STOXX® Index



EURO iSTOXX® ESG Performance 50 GR Decrement 45 Index   EURO STOXX® Index

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Mar. 24, 2014 to Jan. 31, 2023

(EUR, price), all data as of Feb. 28, 2023

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Methodology

The index components and weights exactly match those of the base index, the gross return version of the EURO iSTOXX ESG Performance 50 Index. It replicates its performance assuming a deduction of 45 index points per annum. The points 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	Free-float market capitalization
Cap factor	0.1
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 19:15:00
Base value/base date	900 as of Apr. 16, 2021
History	Available since Mar. 24, 2014
Inception date	May. 10, 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	CH1113755024	IXESGPGD	IXESGPGD INDEX	.IXESGPGD

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.