

ISTOXX® EUROPE 600 HEALTH CARE NR DECREMENT 2% INDEX

Index description

The iSTOXX Sector Decrement Indices cover 12 ICB Super Sectors, replicating the performance of the appropriate corresponding underlying index while assuming a constant dividend markdown. Over the course of a year, a fixed percentage (between 2% and 4% depending on the sector) of the performance of the underlying index is gradually subtracted according to the corresponding day-to-day year fraction. The 12 Super Sectors with their respective indices are: Automobiles & Parts - STOXX Europe 600 Automobiles & Parts NR EUR, Banks - EURO STOXX Banks NR EUR, Basic Resources - STOXX Europe 600 Basic Resources NR EUR, Chemicals - EURO STOXX Chemicals NR EUR, Food & Beverage - STOXX Europe 600 Food & Beverage NR EUR, Health Care - STOXX Europe 600 Health Care NR EUR, Industrial Goods & Services - EURO STOXX Industrial Goods & Services NR EUR, Energy - STOXX Europe 600 Energy EUR NR, Telecommunications - EURO STOXX Telecommunications NR EUR, Insurance - EURO STOXX Insurance NR EUR, Consumer Products & Services - EURO STOXX Consumer Products and Services EUR Net Return, Personal Care Drug & Grocery Stores - EURO STOXX Personal Care Drug and Grocery Stores EUR Net Return.

Key facts

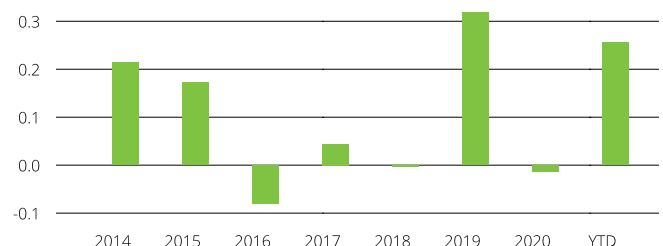
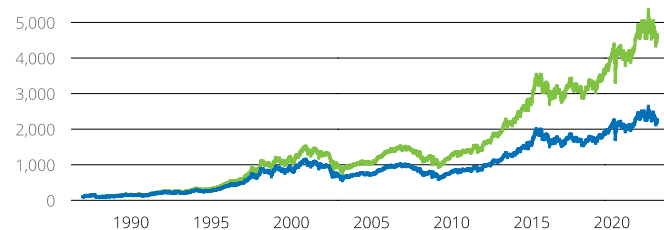
»Due to the performance deduction, the decrement index underperforms the gross return version of the respective base index, which includes a gross dividend investment.

»The decrement index may perform better than the price version of the base index, which does not consider dividend investments, if the overall 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 |
| iSTOXX Europe 600 Health Care NR Decrement 2% Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| STOXX Europe 600 Health Care Index | 5.9 | 25.5 | 25.5 | 62.4 | 68.8 | N/A | N/A | 25.7 | 17.7 | 11.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Europe 600 Health Care NR Decrement 2% Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| STOXX Europe 600 Health Care Index | 14.4 | 12.2 | 12.2 | 16.6 | 15.1 | N/A | N/A | 1.9 | 1.0 | 0.7 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Europe 600 Health Care NR Decrement 2% Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Europe 600 Health Care NR Decrement 2% Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |

Performance and annual returns³



— iSTOXX® Europe 600 Health Care NR Decrement 2% Index
— STOXX® Europe 600 Health Care Index

■ iSTOXX® Europe 600 Health Care NR Decrement 2% Index
■ STOXX® Europe 600 Health Care Index

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

² Based on EURIBOR1M

³ STOXX data from Dec. 31, 1986 to Oct. 31, 2022

(EUR, net return), all data as of Dec. 31, 2021

ISTOXX INDICES

ISTOXX® EUROPE 600 HEALTH CARE NR DECREMENT 2% INDEX

Methodology

The index components and weights exactly match those of the base index, the respective sector index. It replicates the performance of the gross return version of the base index assuming a constant 2% 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 | Price |
| Cap factor | N/A |
| No. of components | 1 |
| Review frequency | Quarterly |
| Calculation/distribution | dayend |
| Calculation hours | 19:15:00 19:15:00 |
| Base value/base date | 40.45 as of Dec. 31, 1986 |
| History | Yes |
| Inception date | Feb. 05, 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 |
|------------|------|--------------|-----------|---------------------------|
| Net Return | EUR | CH0597198107 | ISXDRD2 | ISXDRD2 INDEX .ISXDRD2 |

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.

