ISTOXX® EUROPEAN 100 GR DECREMENT 50 INDEX

Index description

The iSTOXX European 100 GR Decrement 50 Index replicates the performance of the EUR gross return version of the iSTOXX® European 100 Index assuming a deduction of 50 index points per annum. The performance deduction accrues constantly on a daily basis.

Key facts

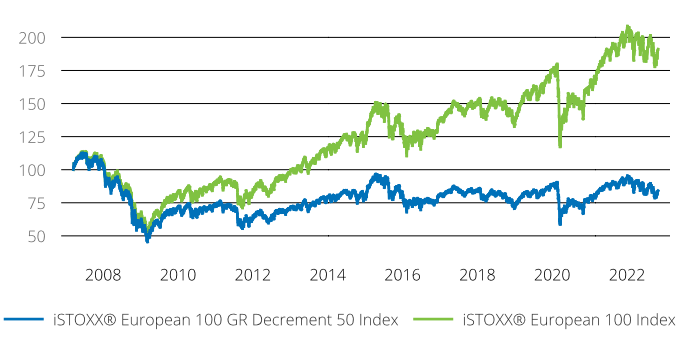
» Due to the performance deduction, the index underperforms the gross return version of the iSTOXX European 100 Index, which includes a gross dividend investment.

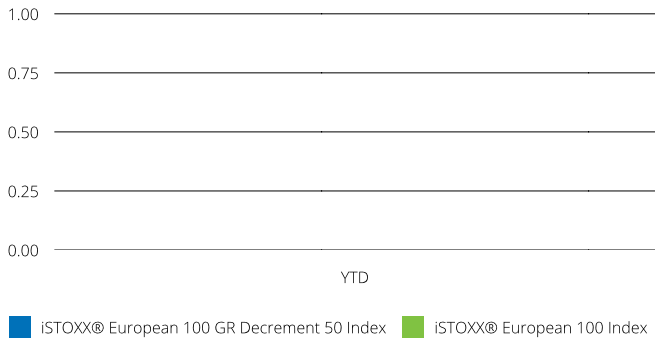
» The decrement index may perform better than the price version of the iSTOXX European 100 Index, which does not consider dividend investments, if the overall gross dividend yield of the base index is greater than the value being subtracted.

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX European 100 GR Decrement 50 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
iSTOXX European 100 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
iSTOXX European 100 GR Decrement 50 Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
iSTOXX European 100 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	**Correlation**					**Tracking error (%)**				
iSTOXX European 100 GR Decrement 50 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**				
iSTOXX European 100 GR Decrement 50 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]





[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
[3] STOXX data from Mar. 16, 2007 to Oct. 31, 2022

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

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Methodology

The index components and weights exactly match those of the iSTOXX European 100 Index. All changes and adjustments to the iSTOXX European 100 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

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH0313264571	ISXEUD50	ISXEUD50 INDEX	.ISXEUD50

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.