

ISTOXX® GLOBAL TRANSFORMATION SELECT 30 NR DECREMENT 4.5% INDEX

Index description

The ISTOXX Global Transformation Select 30 EUR NR Decrement 4.5% Index replicates the performance of the net return version of the iSTOXX Global Transformation Select 30 EUR Index assuming a constant 4.5% performance deduction per annum. The performance deduction accrues constantly on a daily basis.

The ISTOXX® Global Transformation Select 30 EUR Index represents an investment targeted at key areas driving deep societal and economic change in our fast-evolving world. The index tracks 30 liquid stocks with low volatility and high dividend yield. Components are selected from a global pool of companies that provide diverse solutions as consumers change their habits and governments and industries adopt new processes and priorities. Selected businesses address trends including improved connectivity, Industry 4.0, sustainable growth and better healthcare. These trends themselves are underpinned by the growing use of technology and connectivity solutions, an increasing focus on environmental sustainability, and healthcare demand; all catalyzed by the COVID-19 crisis and rising public awareness of these drivers brought by the pandemic.

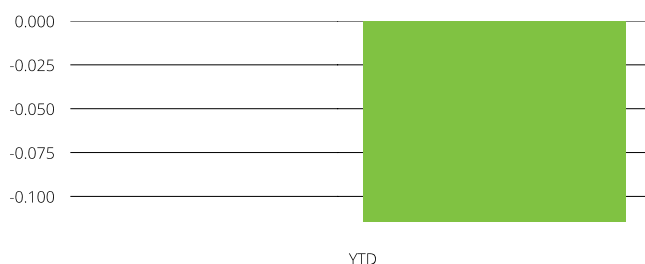
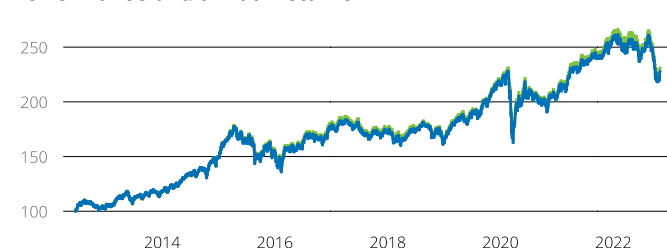
Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield.
- » Index allows targeted investment in "Global Transformation" theme.
- » Detailed FactSet Revere data help select companies with a revenue exposure to sectors related and positively affected by ongoing trends of our fast-evolving world.
- » Liquidity filter ensures replicability.
- » Companies are Global Standards-compliant and are not involved in Controversial Weapons.
- » Decrement to enforce stable dividend that enhances the pricing of the underlying product.

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30 NR Decrement 4.5% Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
iSTOXX Global Transformation Select 30 EUR Index	2.9	-11.4	-6.5	11.4	33.2	N/A	N/A	-6.5	3.7	6.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30 NR Decrement 4.5% Index	0.0	0.0	0.0	0.0	0.0	N/A	N/A	0.0	0.0	0.0
iSTOXX Global Transformation Select 30 EUR Index	14.3	13.3	12.9	16.3	14.0	N/A	N/A	-0.5	0.2	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30 NR Decrement 4.5% 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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30 NR Decrement 4.5% Index	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

Performance and annual returns³



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

² Based on EURIBOR1M

³ STOXX data from Jun. 18, 2012 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 base index, the iSTOXX Global Transformation Select 30 EUR Index. It replicates the performance of the net return version of the base index assuming a constant 4.5% 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.

Quick facts

Weighting	Inverse Volatility Weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 22:30:00
Base value/base date	1000 as of Jun. 18, 2012
History	Available from Jun. 18, 2012
Inception date	Nov. 04, 2020

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	CH0313265040	IXGTRSND INDEX	.IXGTRSND

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.

