

ISTOXX GLOBAL TRANSFORMATION SELECT 30 NR DECREMENT 5%

Index description

The iSTOXX Global Transformation Select 30 NR Decrement 5% Index replicates the performance of the iSTOXX Global Transformation Select 30 NR Index while assuming a constant dividend markdown. Over the course of a year 5% of the performance of the underlying index is gradually subtracted according to the corresponding day-to-day year fraction.

Key facts

»Due to the performance deduction, the decrement index underperforms the net return version of the iSTOXX Global Transformation Select 30, which includes a net dividend investment.

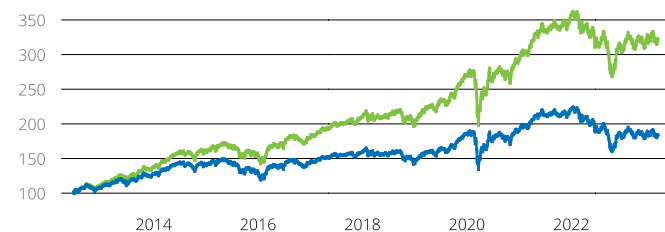
»The decrement index may perform better than the price version of the base index, which does not consider dividend investments, if the overall net dividend yield of the base index is greater than the value being subtracted.

»EUR and USD currency versions available.

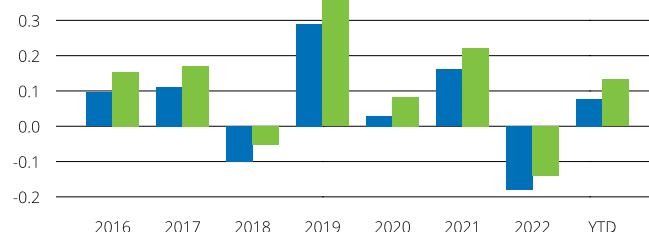
Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Transformation Select 30 NR Decrement 5%	1.5	4.3	-3.2	3.8	17.5	N/A	N/A	-3.2	1.3	3.3
iSTOXX Global Transformation Select 30	2.0	13.3	1.8	20.5	50.9	N/A	N/A	1.8	6.5	8.7
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 5%	N/A	N/A	13.2	11.7	14.4	N/A	N/A	-0.4	0.1	0.2
iSTOXX Global Transformation Select 30	N/A	N/A	13.2	11.7	14.4	N/A	N/A	0.0	0.5	0.6
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 5%	1.0	1.0	1.0	1.0	1.0	0.2	0.2	0.2	0.2	0.2
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 5%	1.0	1.0	1.0	1.0	1.0	-27.7	-26.9	-26.7	-26.7	-26.6

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 Aug. 31, 2023

(USD), all data as of Jul. 31, 2023

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Methodology

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Quick facts

Weighting	Inverse Volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	End of day
Calculation hours	0.9375
Base value/base date	100 as of June. 18, 2012
History	Available from June. 18, 2012
Inception date	March. 11, 2022

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	CH1123124161	IXGTSRD5	IXGTSRD5 INDEX	.IXGTSRD5
Price	USD	CH1123124179	IXGTSVD5	IXGTSVD5 INDEX	.IXGTSVD5

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.

