

ISTOXX GLOBAL DIVERSITY IMPACT SELECT 30 NR DECREMENT 5%

Index description

The iSTOXX® Global Diversity Impact Select 30 NR Decrement 5% Index replicates the performance of the net return version of the iSTOXX® Global Diversity Impact Select 30 Index assuming a constant 5% performance deduction per annum. The performance deduction accrues constantly on a daily basis.

Key facts

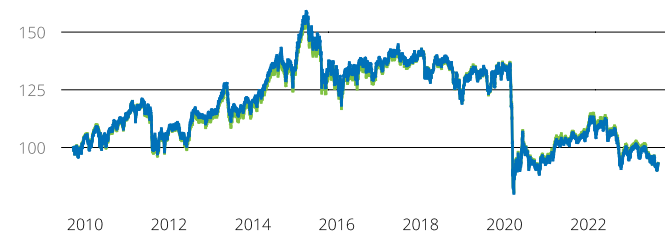
» Due to the performance deduction, the index underperforms the net return version of the iSTOXX Global Diversity Impact Select 30 Index, which includes a net dividend investment.

» The decrement index may perform better than the price version of the iSTOXX Global Diversity Impact Select 30 Index, which does not consider dividend investments, if the overall net dividend yield of the base index is greater than the value being subtracted.

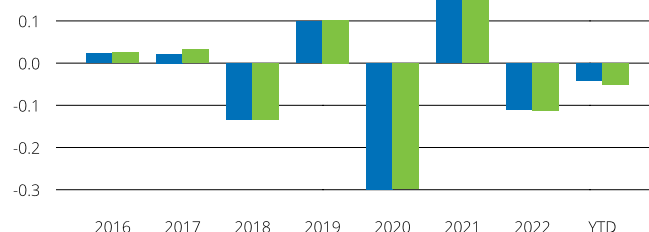
Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Diversity Impact Select 30 NR Decrement 5%	-2.4	-2.7	-10.3	-0.3	-31.6	N/A	N/A	-10.4	-0.1	-7.4
iSTOXX Global Diversity Impact Select 30	-2.2	-5.0	-11.1	-0.8	-31.2	N/A	N/A	-11.2	-0.3	-7.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Diversity Impact Select 30 NR Decrement 5%	N/A	N/A	10.0	10.0	15.9	N/A	N/A	-1.4	-0.1	-0.5
iSTOXX Global Diversity Impact Select 30	N/A	N/A	10.1	10.1	16.0	N/A	N/A	-1.5	-0.1	-0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Diversity Impact Select 30 NR Decrement 5%	1.0	1.0	1.0	1.0	1.0	0.4	1.0	1.0	0.9	0.9
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Diversity Impact Select 30 NR Decrement 5%	1.0	1.0	1.0	1.0	1.0	-3.6	1.1	0.9	0.2	-0.1

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 Sep. 21, 2009 to Aug. 31, 2023

(EUR), all data as of Aug. 31, 2023

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Methodology

The index components and weights exactly match those of the base index: the iSTOXX Global Diversity Impact Select 30 Index. It replicates the performance of the net return version of the base index assuming a constant 5% performance deduction per annum. The performance deduction accrues constantly on a daily basis. All changes and adjustments to the iSTOXX Global Diversity Impact Select 30 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	CH0313264506	SXGDISD5	.SXGDISD5

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.

