

ISTOXX® GLOBAL DEMOGRAPHIC TRENDS SELECT 50 INDEX

Index description

The iSTOXX Global Demographic Trends Select 50 Index aims to select 50 low volatility and high dividend paying stocks among diversified industries from the STOXX Global 1800 Index, and weigh them by the inverse of their volatility. The companies are chosen from sectors that are well positioned to benefit from the evolution of demographic trends globally.

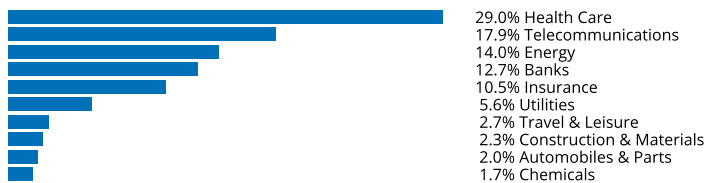
Key facts

- » Selection from a liquid global universe, the STOXX Global 1800 Index
- » Focuses on seven industries that will be impacted by demographic trends

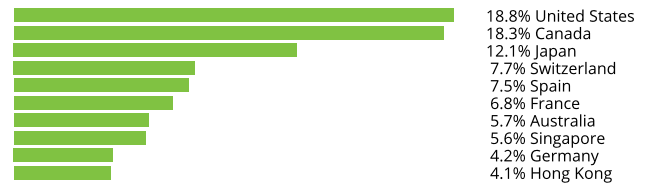
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| iSTOXX Global Demographic Trends Select 50 Index | N/A | 1.1 | 0.0 | 0.0 | 0.0 | 0.0 | 2.9 | 1.4 | 125.0 |
| STOXX Global Select 100 USD Index | N/A | 1.1 | 0.0 | 0.0 | 0.0 | 0.0 | 1.6 | 0.8 | 134.6 |

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|-----|------|------|-------|--------------------------------------|-----|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| iSTOXX Global Demographic Trends Select 50 Index | 1.1 | 3.3 | -2.7 | 5.3 | -8.7 | N/A | N/A | -2.8 | 1.8 | -1.8 |
| STOXX Global Select 100 USD Index | 2.6 | 2.5 | -3.6 | 10.8 | -13.2 | N/A | N/A | -3.6 | 3.5 | -2.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Global Demographic Trends Select 50 Index | 8.5 | 8.3 | 10.8 | 10.7 | 14.2 | N/A | N/A | -0.4 | 0.1 | -0.1 |
| STOXX Global Select 100 USD Index | 7.6 | 8.0 | 10.7 | 10.3 | 14.1 | N/A | N/A | -0.5 | 0.2 | -0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Global Demographic Trends Select 50 Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 3.7 | 4.2 | 4.8 | 4.3 | 5.2 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Global Demographic Trends Select 50 Index | 1.0 | 0.9 | 0.9 | 1.0 | 0.9 | -5.0 | 0.3 | 0.2 | -0.4 | 0.2 |

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

² Based on EURIBOR1M

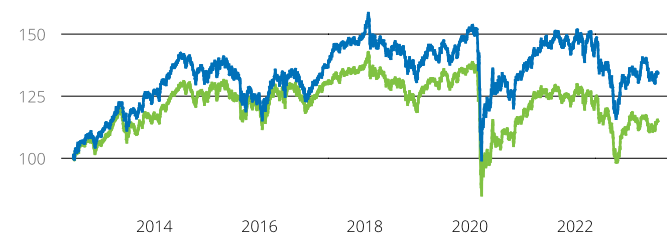
(USD, price), all data as of Jul. 31, 2023

ISTOXX INDICES

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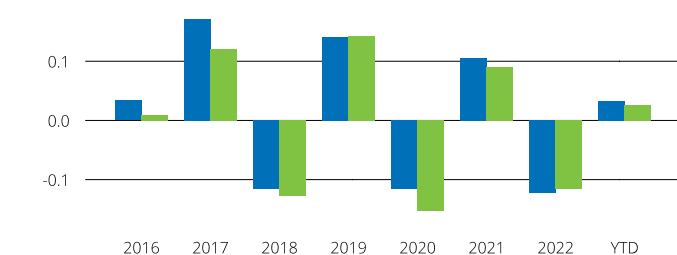
Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | Price/ sales | Price/ cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
| | Trailing | Projected | Trailing | Projected | Trailing | Trailing | Trailing | Trailing |
| iSTOXX Global Demographic Trends Select 50 Index | 14.5 | 12.6 | 14.5 | 12.6 | 1.6 | 5.4 | 1.2 | 1.2 |
| STOXX Global Select 100 USD Index | 15.4 | 13.5 | 14.9 | 13.5 | 1.3 | 5.0 | 1.2 | 1.8 |

Performance and annual returns⁴

— iSTOXX® Global Demographic Trends Select 50 Index

— STOXX® Global Select 100 USD Index



■ iSTOXX® Global Demographic Trends Select 50 Index

■ STOXX® Global Select 100 USD Index

Methodology

The iSTOXX Global Demographics Trends Select 50 Index is derived from the STOXX Global 1800 and selects stocks from sectors that stand to benefit from the evolution of demographic trends globally, and which pay high dividends while displaying low volatility.

In a first step, all companies are ranked into seven groups according to their ICB subsector code: Finance, Infrastructure, Leisure & Luxury, Pharmaceuticals, Resources, Real Estate and Telecom & Media & Tech. All stocks whose ICB subsector is not relevant are excluded. In each group, the less volatile are selected. In a second step, all remaining companies are ranked in descending order by their dividend yield. The top 50 constituents are selected while applying a minimum floor of 15 stocks from the Pharmaceuticals group. The 2 selection steps are applied in such a way that equal percentage of stocks is excluded in each. All selected stocks are weighted according to the inverse of their volatility with a 10% cap.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1109231428 | IXGD50GR | IXGD50GR INDEX | .IXGD50GR |
| Net Return EUR | CH1109231410 | IXGD50R | IXGD50R INDEX | .IXGD50R |
| Price EUR | CH1109231402 | IXGD50P | IXGD50P INDEX | .IXGD50P |
| Gross Return USD | CH1109231451 | IXGD50GV | | .IXGD50GV |
| Net Return USD | CH1109231444 | IXGD50V | | .IXGD50V |
| Price USD | CH1109231436 | IXGD50L | | .IXGD50L |

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

| | |
|--------------------------|-------------------------------|
| Weighting | Inverse volatility |
| Cap factor | 0.1 |
| No. of components | 50 |
| Review frequency | Quarterly |
| Calculation/distribution | dayend |
| Calculation hours | 22:15:00 22:15:00 |
| Base value/base date | 100 as of Jun. 18, 2012 |
| History | Available since Jun. 18, 2012 |
| Inception date | Apr. 23, 2021 |

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Jun. 18, 2012 to Jul. 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|--------------------------|---------------|------------|
| Oversea-Chinese Banking Corp. | Banks | Singapore | 2.93 |
| SOFTBANK | Telecommunications | Japan | 2.74 |
| Singapore Airlines Ltd. | Travel & Leisure | Singapore | 2.68 |
| ORANGE | Telecommunications | France | 2.60 |
| Power Corp. of Canada | Insurance | Canada | 2.51 |
| Johnson & Johnson | Health Care | United States | 2.40 |
| BCE Inc. | Telecommunications | Canada | 2.38 |
| BOUYGUES | Construction & Materials | France | 2.29 |
| ROCHE HLDG P | Health Care | Switzerland | 2.24 |
| TELUS | Telecommunications | Canada | 2.20 |

⁵ Based on the composition as of Jul. 31, 2023