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.
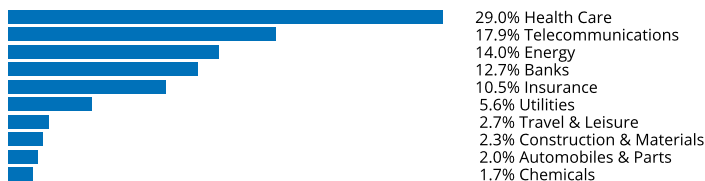
Key facts

»Selection from a liquid global universe, the STOXX Global 1800 Index

»Focuses on seven industries that will be impacted by demographic trends

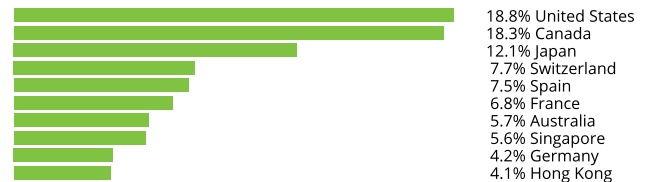## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR 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	1.0	0.0	0.0	0.0	0.0	2.9	1.4	125.0
STOXX Global Select 100 EUR Index	N/A	1.0	0.0	0.0	0.0	0.0	1.4	0.8	133.2

Supersector weighting (top 10)

29.0% Health Care
17.9% Telecommunications
14.0% Energy
12.7% Banks
10.5% Insurance
5.6% Utilities
2.7% Travel & Leisure
2.3% Construction & Materials
2.0% Automobiles & Parts
1.7% Chemicals

Country weighting

18.8% United States
18.3% Canada
12.1% Japan
7.7% Switzerland
7.5% Spain
6.8% France
5.7% Australia
5.6% Singapore
4.2% Germany
4.1% Hong Kong

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Demographic Trends Select 50 Index	0.2	2.8	-6.1	27.5	18.6	N/A	N/A	-6.2	8.5	3.5
STOXX Global Select 100 EUR Index	1.9	3.2	-5.5	35.0	9.7	N/A	N/A	-5.5	10.6	1.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
iSTOXX Global Demographic Trends Select 50 Index	8.3	7.5	8.3	8.8	13.1	N/A	N/A	-1.0	0.8	0.3
STOXX Global Select 100 EUR Index	8.0	7.4	8.1	8.6	13.3	N/A	N/A	-0.9	1.1	0.1
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Demographic Trends Select 50 Index	0.9	0.9	0.9	0.9	0.9	3.4	3.7	4.2	4.0	5.1
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Demographic Trends Select 50 Index	0.9	0.9	0.9	0.9	0.9	-5.8	-0.2	-0.2	-0.5	0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
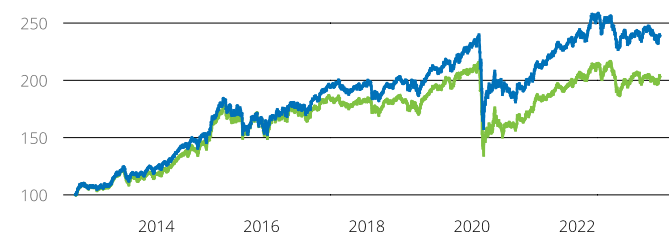[2] Based on EURIBOR1M

(EUR, net return), all data as of Jul. 31, 2023

ISTOXX INDICES
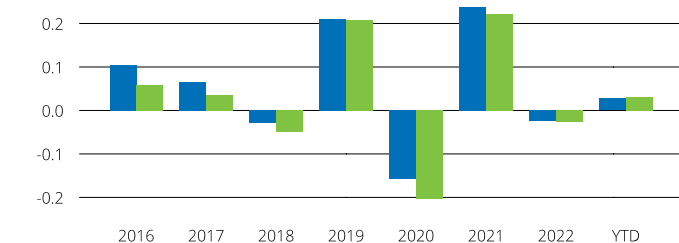# ISTOXX® GLOBAL DEMOGRAPHIC TRENDS SELECT 50 INDEX

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	3.9	1.2	1.2
STOXX Global Select 100 EUR Index	15.0	13.3	14.0	13.3	1.3	4.1	1.3	0.9

Performance and annual returns[4]

- iSTOXX® Global Demographic Trends Select 50 Index
- STOXX® Global Select 100 EUR Index

- iSTOXX® Global Demographic Trends Select 50 Index
- STOXX® Global Select 100 EUR 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	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available since Jum. 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.

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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Jun. 18, 2012 to Jul. 31, 2023

(EUR, net return), all data as of Jul. 31, 2023

ISTOXX INDICES
ISTOXX® GLOBAL DEMOGRAPHIC TRENDS SELECT 50 INDEX

Top 10 Components[5]

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