

# ISTOXX® EUROPE LONGEVITY SELECT 50 INDEX

## Index description

The iSTOXX Europe Longevity Select 50 Index is derived from the STOXX Europe 600 Index; it selects stocks from sectors that might potentially benefit from the ageing population in Europe, which pay high dividends and display low volatility. Constraints on the number of constituents per industry and country are applied. The index composition is reviewed on a quarterly basis.

## Key facts

- » Focus on seven industries that will be impacted by ageing population
- » Rules to prevent certain companies, countries and industries from being overweight
- » Rules to limit turnover

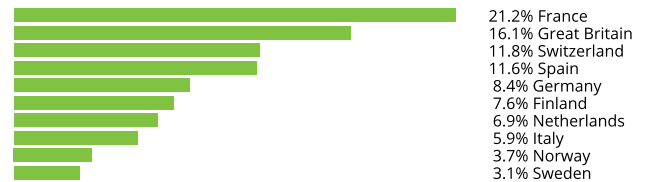
## Descriptive statistics

| Index                                   | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|   | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| iSTOXX Europe Longevity Select 50 Index | N/A                  | 1.1        | 0.0                  | 0.0    | 0.0     | 0.0      | 3.1                  | 1.4      | 68.0           |
| STOXX Europe 600 Index                  | 14,203.9             | 11,111.5   | 18.5                 | 6.6    | 329.2   | 1.5      | 3.0                  | 0.0      | 3.4            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                           | Return (%)                |      |      |      |       | Annualized return (%)                |      |      |      |      |
|---|---------------------------|------|------|------|-------|--------------------------------------|------|------|------|------|
|   | Last month                | YTD  | 1Y   | 3Y   | 5Y    | Last month                           | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX Europe Longevity Select 50 Index | 0.7                       | 7.6  | 1.8  | -3.7 | -14.0 | N/A                                  | N/A  | 1.8  | -1.3 | -3.0 |
| STOXX Europe 600 Index                  | 3.1                       | 14.6 | 16.3 | 23.3 | 13.4  | N/A                                  | N/A  | 16.4 | 7.3  | 2.6  |
| Index volatility and risk               | Annualized volatility (%) |      |      |      |       | Annualized Sharpe ratio <sup>2</sup> |      |      |      |      |
| iSTOXX Europe Longevity Select 50 Index | 12.5                      | 13.5 | 17.4 | 15.9 | 17.8  | N/A                                  | N/A  | 0.0  | -0.1 | -0.2 |
| STOXX Europe 600 Index                  | 15.8                      | 16.3 | 19.7 | 19.5 | 20.5  | N/A                                  | N/A  | 0.8  | 0.3  | 0.1  |
| Index to benchmark                      | Correlation               |      |      |      |       | Tracking error (%)                   |      |      |      |      |
| iSTOXX Europe Longevity Select 50 Index | 0.9                       | 0.9  | 0.9  | 0.9  | 0.9   | 7.4                                  | 7.8  | 8.4  | 8.6  | 7.8  |
| Index to benchmark                      | Beta                      |      |      |      |       | Annualized information ratio         |      |      |      |      |
| iSTOXX Europe Longevity Select 50 Index | 0.7                       | 0.7  | 0.8  | 0.7  | 0.8   | -4.1                                 | -1.5 | -1.7 | -1.1 | -0.8 |

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

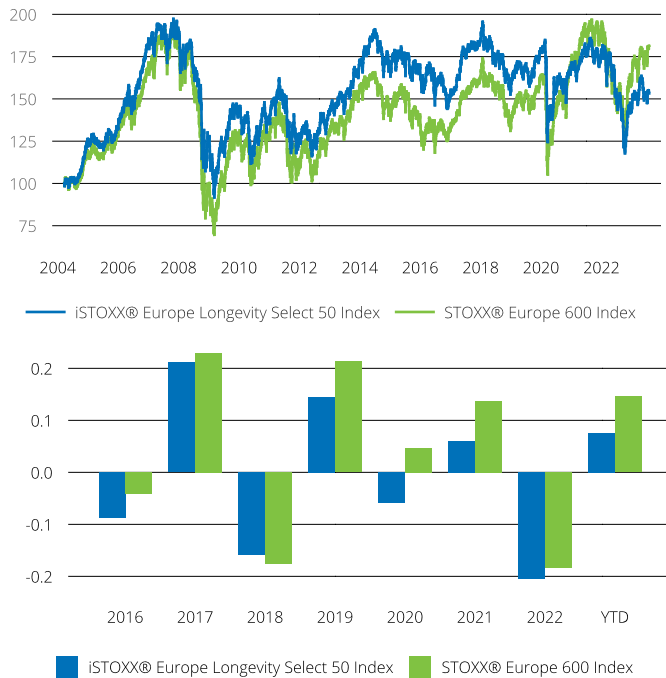
(USD, price), all data as of Jul. 31, 2023

## ISTOXX INDICES

## ISTOXX® EUROPE LONGEVITY SELECT 50 INDEX

## Fundamentals (for last 12 months)

| Index                                   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|   | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| iSTOXX Europe Longevity Select 50 Index | 22.7                             | 12.1      | 15.1                             | 12.1      | 1.6            | 4.1                                | 1.2             | 0.3                 |
| STOXX Europe 600 Index                  | 16.2                             | 13.4      | 14.3                             | 13.2      | 1.9            | 3.1                                | 1.2             | 5.9                 |

Performance and annual returns<sup>4</sup>

## Methodology

The iSTOXX Europe Longevity Select 50 Index is derived from the STOXX Europe 600 and selects stocks from sectors that might potentially benefit from the ageing population in Europe, and which pay high dividends and display 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 top dividend payers are selected. In a second step, all remaining companies are ranked in ascending order by their 12-month historical volatility. The top 50 constituents are selected while applying a 40-60 buffer rule and a cap of maximum of 15 stocks per group. Country caps also apply. All selected stocks are weighted according to the inverse of their 12-month historical volatility with a 5% cap.

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg     | Reuters   |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0576209511 | SXEL50GR | SXEL50G INDEX | .SXEL50GR |
| Net Return EUR   | CH0576209529 | SXEL50R  | SXEL50R INDEX | .SXEL50R  |
| Price EUR        | CH0576722331 | SXEL50P  | SXEL50P INDEX | .SXEL50P  |
| Gross Return USD | CH0576209495 | SXEL50GV |               | .SXEL50GV |
| Net Return USD   | CH0576209503 | SXEL50V  |               | .SXEL50V  |
| Price USD        | CH0576722349 | SXEL50L  |               | .SXEL50L  |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

|                          |   |
|--------------------------|---|
| Weighting                | Inverse of the 12-month historical volatility |
| Cap factor               | 0.05  |
| No. of components        | 50  |
| Review frequency         | Quarterly                                     |
| Calculation/distribution | realtime 15 sec                               |
| Calculation hours        | 09:00:00 18:00:00                             |
| Base value/base date     | 100 as of Mar. 22, 2004                       |
| History                  | Available from Mar.22, 2004                   |
| Inception date           | Oct. 28, 2020                                 |

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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 22, 2004 to Jul. 31, 2023

## ISTOXX® EUROPE LONGEVITY SELECT 50 INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>    | <b>Supersector</b>       | <b>Country</b> | <b>Weight (%)</b> |
|-------------------|--------------------------|----------------|-------------------|
| KPN               | Telecommunications       | Netherlands    | 3.10              |
| DEUTSCHE TELEKOM  | Telecommunications       | Germany        | 2.85              |
| SWISSCOM          | Telecommunications       | Switzerland    | 2.85              |
| ELISA CORPORATION | Telecommunications       | Finland        | 2.71              |
| ORANGE            | Telecommunications       | France         | 2.68              |
| NOVARTIS          | Health Care              | Switzerland    | 2.45              |
| BOUYGUES          | Construction & Materials | France         | 2.36              |
| ROCHE HLDG P      | Health Care              | Switzerland    | 2.31              |
| VINCI             | Construction & Materials | France         | 2.20              |
| FREENET           | Telecommunications       | Germany        | 2.13              |

<sup>5</sup> Based on the composition as of Jul. 31, 2023

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