

ISTOXX® GLOBAL DEMOGRAPHY SELECT 50 INDEX

Index description

The iSTOXX Global Demography Select 50 Index is derived from the STOXX Global 1800 Index, selecting stocks that will be impacted by demographic changes, as well as pay high dividends and display low volatility.

The component selection process first excludes all stocks whose ICB sector is not linked to one of the eligible Industry groups. Among the eligible stocks, the stocks with the highest 3- and 12-month historical volatilities are excluded. Among the remaining stocks, the stocks with the highest 12-month historical dividend yields are selected to be included in the index. The percentage of exclusion/inclusion for the volatility screening and dividend yield screening is the same.

Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The indices are reviewed quarterly.

Key facts

» Selection from market-representative and liquid benchmarks

» Innovative concept that focuses on seven industries that will be impacted by demographic changes

» Balanced approach between the different screenings

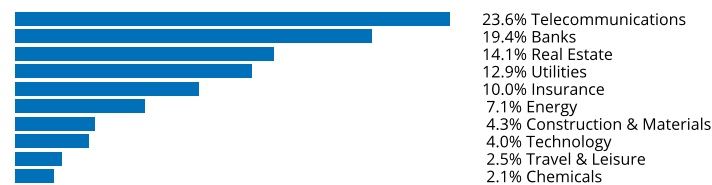
» Lower volatility stocks get the biggest weight

» Suitable for Structured Products

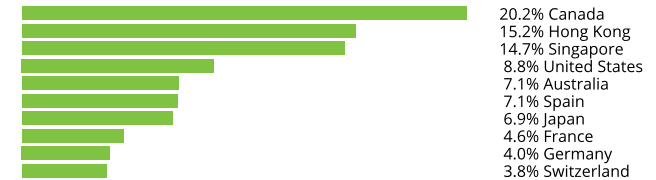
Descriptive statistics

| 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 Demography Select 50 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 2.8 | 1.6 | 148.1 |
| STOXX Global 1800 Index | 58,887.5 | 53,394.5 | 29.7 | 10.5 | 2,666.6 | 1.3 | 5.0 | 0.0 | 2.7 |

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 Demography Select 50 Index | 1.8 | 5.1 | -6.0 | 39.1 | 14.4 | N/A | N/A | -6.0 | 11.8 | 2.8 |
| STOXX Global 1800 Index | 2.2 | 15.0 | 5.5 | 49.3 | 66.2 | N/A | N/A | 5.5 | 14.5 | 10.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Global Demography Select 50 Index | 8.8 | 7.3 | 8.3 | 9.0 | 13.6 | N/A | N/A | -0.9 | 1.1 | 0.2 |
| STOXX Global 1800 Index | 8.0 | 11.2 | 14.2 | 14.4 | 17.6 | N/A | N/A | 0.3 | 0.9 | 0.6 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Global Demography Select 50 Index | 0.7 | 0.6 | 0.5 | 0.5 | 0.7 | 6.4 | 9.4 | 12.2 | 12.6 | 12.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Global Demography Select 50 Index | 0.8 | 0.4 | 0.3 | 0.3 | 0.5 | -0.7 | -1.8 | -1.1 | -0.3 | -0.7 |

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

² Based on EURIBOR1M

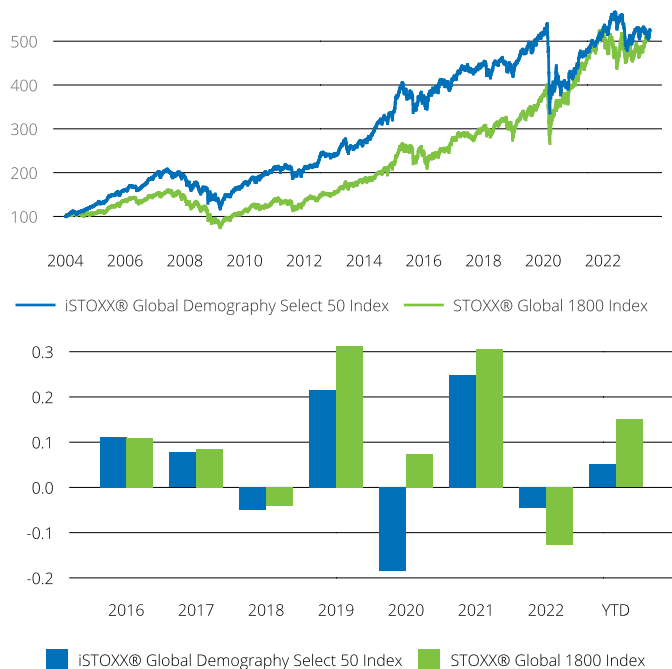
(EUR, gross return), all data as of Jul. 31, 2023

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 Demography Select 50 Index | 13.0 | 12.3 | 13.0 | 12.3 | 1.3 | 5.2 | 1.4 | 0.6 |
| STOXX Global 1800 Index | 22.5 | 18.7 | 20.1 | 18.4 | 0.1 | 2.3 | 2.0 | 9.8 |

Performance and annual returns⁴

Methodology

The index universe is all constituents in the STOXX Global 1800 Index. All companies linked to one of the following seven groups according to their ICB sector code are selected: Finance, Infrastructure, Leisure & Luxury, Pharmaceuticals, Resources, Real Estate and Telecom, Media & Tech. All constituents whose ICB sector is not relevant are excluded.

All stocks in the eligible universe are screened for 12-month historical daily pricing data and 12-month historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/rulebooks.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0321940915 | SXGD50GR | | .SXGD50GR |
| Net Return EUR | CH0321940907 | SXGD50R | SXGD50R INDEX | .SXGD50R |
| Net Return EUR | CH0321940907 | SXGD50R | SXGD50R INDEX | .SXGD50R |
| Price EUR | CH0321940899 | SXGD50P | SXGD50P INDEX | .SXGD50P |
| Price EUR | CH0321940899 | SXGD50P | SXGD50P INDEX | .SXGD50P |

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

Quick facts

| | |
|--|--|
| Weighting | Volatility weighted |
| Cap factor | 10% |
| No. of components | 50 |
| Review frequency | Quarterly |
| Calculation/distribution | Price: real-time (every 15 seconds); Net and Gross Return: end-of- |
| Calculation hours | Please see data vendor codes sheet on |
| Base value/base date | 100 as of Mar. 22, 2004 |
| History | Available from Mar. 24, 2003 |
| Inception date | Apr. 29, 2016 |
| 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 Jan. 02, 2004 to Jul. 31, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------------|--------------------|----------------|-------------------|
| Oversea-Chinese Banking Corp. | Banks | Singapore | 2.78 |
| DBS Group Holdings Ltd. | Banks | Singapore | 2.63 |
| SOFTBANK | Telecommunications | Japan | 2.60 |
| Singapore Airlines Ltd. | Travel & Leisure | Singapore | 2.54 |
| United Overseas Bank Ltd. | Banks | Singapore | 2.48 |
| ORANGE | Telecommunications | France | 2.47 |
| Power Corp. of Canada | Insurance | Canada | 2.38 |
| NETLINK | Telecommunications | Singapore | 2.31 |
| BCE Inc. | Telecommunications | Canada | 2.25 |
| PCCW | Telecommunications | Hong Kong | 2.24 |

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