

STOXX® GLOBAL SILVER ECONOMY INDEX

Index description

The STOXX Global Silver Economy Index is comprised of companies that stand to benefit from the healthier and wealthier baby boomer generation. Born at the time of a booming economy, these individuals are associated with a relatively high and stable income and are more tech-savvy than the generations before them. The companies in this index are involved in the manufacture of smart healthcare products, leisure, tourism and e-commerce, all of which are being increasingly adopted by the older generation.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the silver economy trend.

Furthermore, the index excludes companies identified as non-compliant based on Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons.

Standardized ESG exclusion screens are applied for Sustainalytics Global Standards Screening assessment and involvement in Controversial Weapons with the aim of taking responsible investment criteria into account.

Key facts

»Index allows targeted investment in companies that stand to benefit from the growing aging population

»Detailed Revere data helps select companies with a revenue exposure above 50% to silver economy related sectors

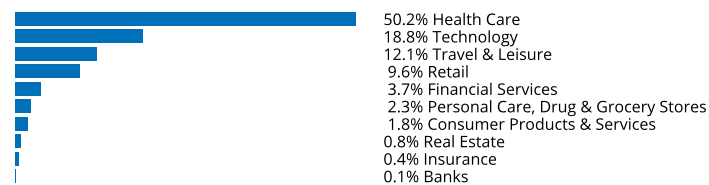
»Liquidity filter ensures replicability

»Index integrates ESG considerations

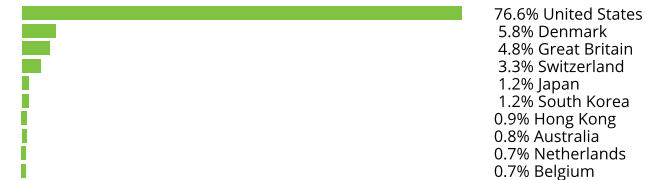
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Silver Economy Index	N/A	10.1	0.0	0.0	0.8	0.0	8.2	0.0	25.8
STOXX Developed and Emerging Markets Total Market Index	77,777.0	65,763.6	5.9	0.6	2,660.8	0.0	4.0	0.0	2.5

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
STOXX Global Silver Economy Index	3.6	15.7	15.7	25.6	45.2	N/A	N/A	15.9	8.0	7.8
STOXX Developed and Emerging Markets Total Market Index	3.4	11.5	12.8	44.0	59.7	N/A	N/A	12.9	13.0	9.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global Silver Economy Index	11.1	14.7	18.7	19.0	20.9	N/A	N/A	0.6	0.4	0.4
STOXX Developed and Emerging Markets Total Market Index	8.8	11.3	14.0	13.9	17.0	N/A	N/A	0.7	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Silver Economy Index	0.9	0.9	0.9	0.9	0.9	5.2	6.1	7.1	7.8	7.5
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Silver Economy Index	1.1	1.2	1.3	1.3	1.2	0.5	1.3	0.4	-0.5	-0.2

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

² Based on EURIBOR1M

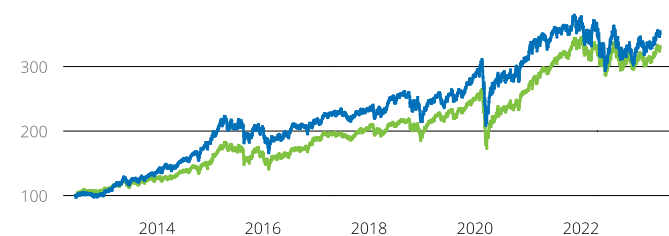
(EUR, gross return), all data as of Jun. 30, 2023

THEME INDICES

STOXX® GLOBAL SILVER ECONOMY INDEX

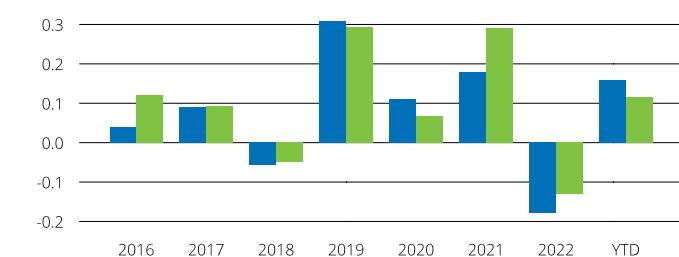
Fundamentals (for last 12 months)

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
STOXX Global Silver Economy Index	63.1	28.6	28.0	22.6	4.3	1.5	2.7	25.1
STOXX Developed and Emerging Markets Total Market Index	-0.9	15.2	13.9	14.5	0.2	2.5	1.3	0.4

Performance and annual returns⁴

— STOXX® Global Silver Economy Index

— STOXX® Developed and Emerging Markets Total Market Index



■ STOXX® Global Silver Economy Index

■ STOXX® Developed and Emerging Markets Total Market Index

Methodology

The parent index is the STOXX® Developed and Emerging Markets Total Market Index. The index applies two screens. In a first step, only stocks with a 3-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included. In a second step, only companies with revenue exposure of more than 50% to the sectors associated with the theme are selected. Companies that Sustainalytics deems to be in breach of the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons are excluded.

The index is weighted proportionally to the free-float market capitalization of the selected stocks multiplied by their aggregate revenue exposure to themes. Weights are capped according to the following constraints: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

The index composition is reviewed annually and rebalanced quarterly.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462846228	STXSLVGR	STXSLVGR INDEX	.STXSLVGR
Net Return EUR	CH0462845915	STXSLVR		.STXSLVR
Price EUR	CH0462846202	STXSLVP		.STXSLVP
Gross Return USD	CH0462846111	STXSLVGV		.STXSLVGV
Net Return USD	CH0462846012	STXSLVV		.STXSLVV
Price USD	CH0462846244	STXSLVL		.STXSLVL

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

Quick facts

Weighting	Weights are determined proportionally to market cap times the
Cap factor	Sum of weights above 4.5% not to exceed 35%. No single weight to
No. of components	Variable
Review frequency	Components are reviewed annually, weighting factors are
Calculation/distribution	dayend
Calculation hours	22:00:00 22:00:00
Base value/base date	100 as of Jun. 18, 2012
History	Available as of Jun. 18, 2012
Inception date	Feb. 20, 2019
To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.	

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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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 Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Amazon.com Inc.	Retail	United States	8.17
Eli Lilly & Co.	Health Care	United States	6.77
NOVO NORDISK B	Health Care	Denmark	5.11
Qualcomm Inc.	Technology	United States	3.38
ASTRAZENECA	Health Care	Great Britain	3.34
Texas Instruments Inc.	Technology	United States	3.19
Intel Corp.	Technology	United States	2.89
BOOKING HOLDINGS	Travel & Leisure	United States	2.55
Abbott Laboratories	Health Care	United States	2.53
Bristol-Myers Squibb Co.	Health Care	United States	2.34

⁵ Based on the composition as of Jun. 30, 2023
