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

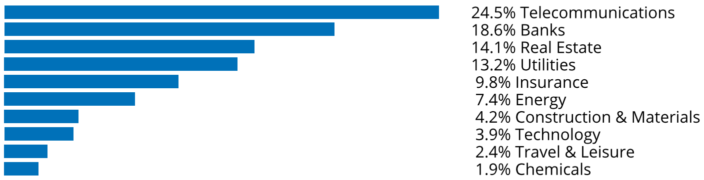
» Lower volatility stocks get the biggest weight

» Suitable for Structured Products

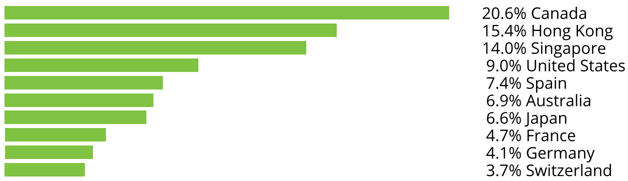
Descriptive statistics

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	2.6	1.6	148.1
STOXX Global 1800 Index	57,683.7	52,286.5	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Demography Select 50 Index	-0.5	3.2	-3.9	26.3	15.7	N/A	N/A	-3.9	8.1	3.0
STOXX Global 1800 Index	3.7	12.5	14.1	45.3	67.3	N/A	N/A	14.3	13.4	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
iSTOXX Global Demography Select 50 Index	6.5	7.0	8.2	9.1	13.6	N/A	N/A	-0.8	0.9	0.2
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Demography Select 50 Index	0.7	0.5	0.5	0.5	0.7	6.4	9.8	12.8	12.7	12.6
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Demography Select 50 Index	0.5	0.3	0.3	0.3	0.5	-7.7	-1.9	-1.5	-0.5	-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 Jun. 30, 2023

ISTOXX INDICES

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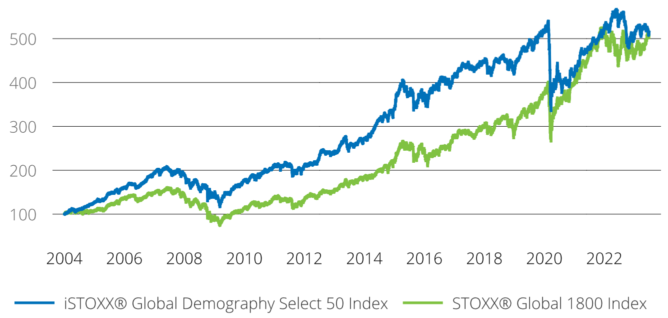
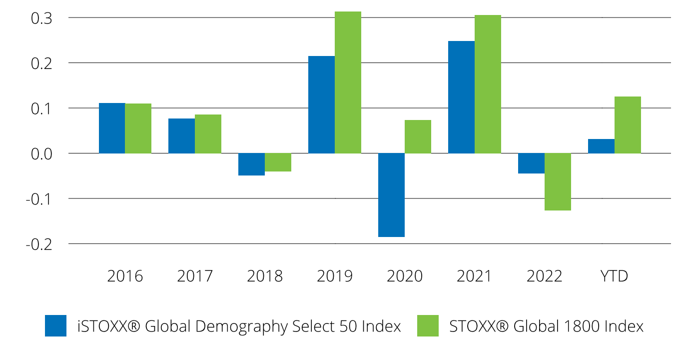
Fundamentals (for last 12 months)

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	12.7	12.1	12.7	12.1	1.2	5.4	1.4	1.0
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	2.5	1.9	10.8

Performance and annual returns[4]





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 Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	2.61
Oversea-Chinese Banking Corp.	Banks	Singapore	2.59
SOFTBANK	Telecommunications	Japan	2.56
BCE Inc.	Telecommunications	Canada	2.44
DBS Group Holdings Ltd.	Banks	Singapore	2.44
Singapore Airlines Ltd.	Travel & Leisure	Singapore	2.43
TELUS	Telecommunications	Canada	2.34
PCCW	Telecommunications	Hong Kong	2.33
United Overseas Bank Ltd.	Banks	Singapore	2.32
Power Corp. of Canada	Insurance	Canada	2.32

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