

# ISTOXX® GLOBAL BROAD DEMOGRAPHY INDEX

## Index description

The iSTOXX Global Broad Demography Index and the iSTOXX Europe Broad Demography Index are derived from the STOXX Global 1800 Index and the STOXX Europe 600 Index respectively, selecting stocks that will be impacted by demographic changes.

Those constituents are weighted according to their free-float market cap, 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
- » Broad indices, making them suitable for Exchange Traded Funds

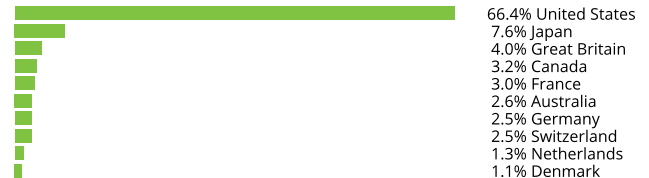
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Broad Demography Index	46,354.6	42,683.8	30.0	10.5	2655.1	0.4	6.2	0.0	3.7
STOXX Global 1800 Index	59,488.6	53,922.1	30.0	10.4	2,655.1	0.4	4.9	0.0	3.1

## 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 Global Broad Demography Index	-0.5	9.0	2.4	41.2	48.8	N/A	N/A	2.4	12.3	8.4
STOXX Global 1800 Index	-1.1	8.4	2.5	36.7	47.2	N/A	N/A	2.6	11.1	8.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Global Broad Demography Index	11.4	12.8	18.3	16.4	18.6	N/A	N/A	-0.0	0.7	0.4
STOXX Global 1800 Index	10.7	12.4	17.9	16.0	18.1	N/A	N/A	0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Broad Demography Index	1.0	1.0	1.0	1.0	1.0	1.3	1.2	1.2	1.2	1.2
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Broad Demography Index	1.1	1.0	1.0	1.0	1.0	5.2	1.1	-0.1	0.9	0.3

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

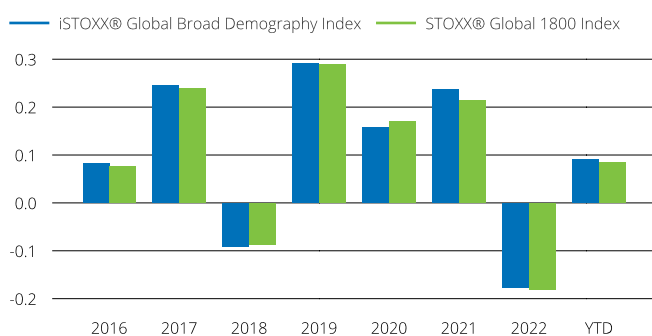
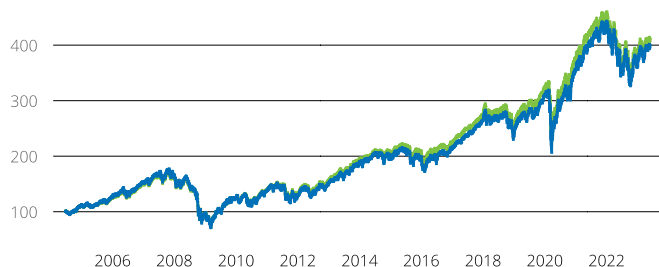
(USD, gross return), all data as of May 31, 2023

## ISTOXX INDICES

## ISTOXX® GLOBAL BROAD DEMOGRAPHY INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Global Broad Demography Index	21.4	16.4	17.6	16.1	0.1	2.3	1.9	5.6
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	2.2	1.8	6.0

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

■ iSTOXX® Global Broad Demography Index ■ STOXX® Global 1800 Index

## Methodology

The index universe is all constituents in the STOXX Global 1800 Index for the iSTOXX Global Broad Demography Index, and the STOXX Europe 600 Index for the iSTOXX Europe Broad Demography 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.

Each selected stock has a free-float market cap weighting, with a 10% capping at the component level.

The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/rulebook](http://www.stoxx.com/rulebook)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0321940972	SXGBRDGR		.SXGBRDGR
Net Return EUR	CH0321940964	SXGBRDR		.SXGBRDR
Net Return EUR	CH0321940964	SXGBRDR		.SXGBRDR
Price EUR	CH0321940956	SXGBRDP		.SXGBRDP
Price EUR	CH0321940956	SXGBRDP		.SXGBRDP
Gross Return USD	CH0322082857	SXGBRDGV		.SXGBRDGV
Net Return USD	CH0322082824	SXGBRDV		.SXGBRDV
Net Return USD	CH0322082824	SXGBRDV		.SXGBRDV
Price USD	CH0322082816	SXGBRDL		.SXGBRDL
Price USD	CH0322082816	SXGBRDL		.SXGBRDL

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

## Quick facts

Weighting	Free-float market cap
Cap factor	10%
No. of components	Variable
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 Jun. 21, 2004
History	Available from Jun. 21, 2004
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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 21, 2004 to May 31, 2023

(USD, gross return), all data as of May 31, 2023

## ISTOXX® GLOBAL BROAD DEMOGRAPHY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	United States	6.22
Microsoft Corp.	Technology	United States	5.73
NVIDIA Corp.	Technology	United States	2.18
ALPHABET CLASS C	Technology	United States	1.76
META PLATFORMS CLASS A	Technology	United States	1.40
TESLA	Automobiles & Parts	United States	1.31
UnitedHealth Group Inc.	Health Care	United States	1.07
Exxon Mobil Corp.	Energy	United States	0.99
Berkshire Hathaway Inc. Cl B	Financial Services	United States	0.98
Johnson & Johnson	Health Care	United States	0.95

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

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