ISTOXX GLOBAL DEMOGRAPHIC TRENDS SELECT 50

Index description

The iSTOXX Global Demographic Trends Select 50 Index aims to select 50 low volatility and high dividend paying stocks among diversified industries from the STOXX Global 1800 Index, and weigh them by the inverse of their volatility. The companies are chosen from sectors that are well positioned to benefit from the evolution of demographic trends globally.

Key facts

»Selection from a liquid global universe, the STOXX Global 1800 Index

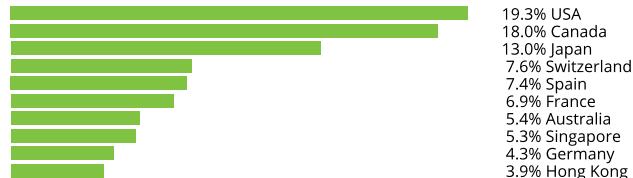»Focuses on seven industries that will be impacted by demographic trends

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 Demographic Trends Select 50	N/A	1.1	0.0	0.0	0.0	0.0	2.9	1.5	135.9
STOXX Global Select 100 USD	N/A	1.1	0.0	0.0	0.0	0.0	1.5	0.8	145.1

Supersector weighting (top 10)

29.7% Health Care
18.1% Telecommunications
13.9% Energy
12.2% Banks
10.5% Insurance
5.5% Utilities
2.5% Travel and Leisure
2.3% Construction and Materials
2.2% Automobiles and Parts
1.7% Chemicals

Country weighting

19.3% USA
18.0% Canada
13.0% Japan
7.6% Switzerland
7.4% Spain
6.9% France
5.4% Australia
5.3% Singapore
4.3% Germany
3.9% Hong Kong

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Demographic Trends Select 50	-2.2	4.6	4.9	15.4	17.0	N/A	N/A	5.0	4.9	3.2
STOXX Global Select 100 USD	-3.5	2.9	2.2	15.1	8.3	N/A	N/A	2.2	4.8	1.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
iSTOXX Global Demographic Trends Select 50	N/A	N/A	10.9	10.6	14.2	N/A	N/A	0.2	0.4	0.2
STOXX Global Select 100 USD	N/A	N/A	10.6	10.1	14.1	N/A	N/A	-0.1	0.4	0.1
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Demographic Trends Select 50	0.9	0.9	0.9	0.9	0.9	3.9	4.2	4.8	4.2	5.2
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Demographic Trends Select 50	1.1	0.9	0.9	1.0	0.9	4.0	0.9	0.5	0.0	0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
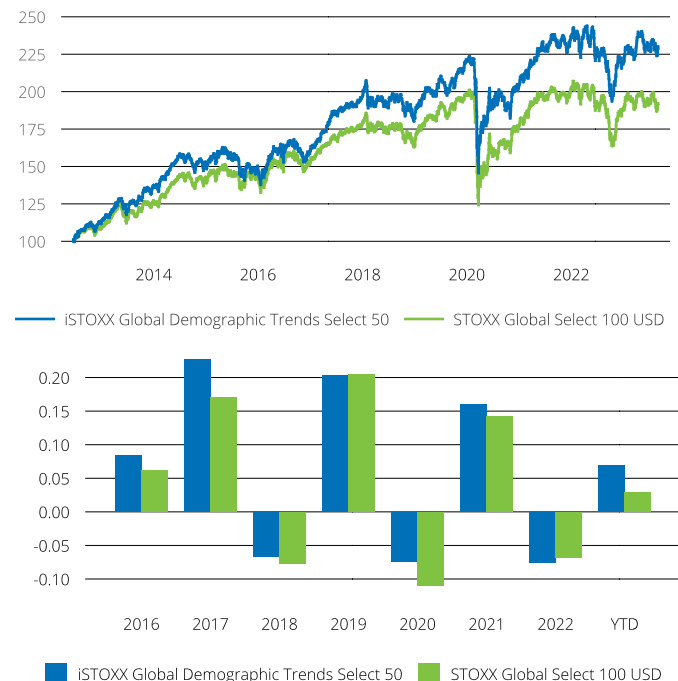
(USD, gross return), all data as of Aug. 31, 2023

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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 Demographic Trends Select 50	14.3	12.3	14.3	12.3	1.6	5.7	1.2	14.3
STOXX Global Select 100 USD	15.3	12.9	14.3	12.8	1.2	5.2	1.2	1.9

Performance and annual returns[4]

Methodology

The iSTOXX Global Demographics Trends Select 50 Index is derived from the STOXX Global 1800 and selects stocks from sectors that stand to benefit from the evolution of demographic trends globally, and which pay high dividends while displaying 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 less volatile are selected. In a second step, all remaining companies are ranked in descending order by their dividend yield. The top 50 constituents are selected while applying a minimum floor of 15 stocks from the Pharmaceuticals group. The 2 selection steps are applied in such a way that equal percentage of stocks is excluded in each. All selected stocks are weighted according to the inverse of their volatility with a 10% cap.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Price	EUR	CH1109231402	IXGD50P	IXGD50P INDEX	.IXGD50P
Net Return	EUR	CH1109231410	IXGD50R	IXGD50R INDEX	.IXGD50R
Gross Return	EUR	CH1109231428	IXGD50GR	IXGD50GR INDEX	.IXGD50GR
Price	USD	CH1109231436	IXGD50L		.IXGD50L
Net Return	USD	CH1109231444	IXGD50V		.IXGD50V
Gross Return	USD	CH1109231451	IXGD50GV		.IXGD50GV

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

Quick facts

Weighting	Inverse volatility
Cap factor	0.1
No. of components	50
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available since Jum. 18, 2012
Inception date	Apr. 23, 2021

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Jun. 18, 2012 to Aug. 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
SOFTBANK	Telecommunications	Japan	2.90
Oversea-Chinese Banking Corp.	Banks	Singapore	2.79
ORANGE	Telecommunications	France	2.65
Power Corp. of Canada	Insurance	Canada	2.47
Singapore Airlines Ltd.	Travel and Leisure	Singapore	2.46
Johnson & Johnson	Health Care	USA	2.39
BCE Inc.	Telecommunications	Canada	2.38
Amgen Inc.	Health Care	USA	2.28
BOUYGUES	Construction and Materials	France	2.26
ALLIANZ	Insurance	Germany	2.25

[5] Based on the composition as of Aug. 31, 2023