

ISTOXX GLOBAL DEMOGRAPHY SELECT 50

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

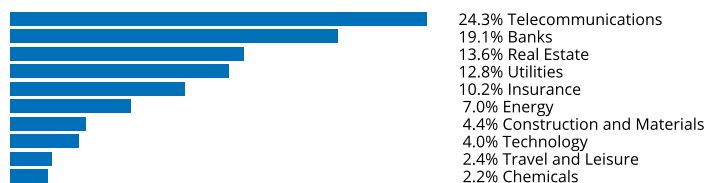
» Lower volatility stocks get the biggest weight

» Suitable for Structured Products

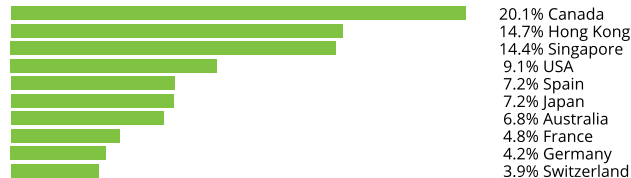
Descriptive statistics

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	N/A	1.0	0.0	0.0	0.0	0.0	2.8	1.5	167.0
STOXX Global 1800	58,187.4	52,801.6	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

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	-3.2	1.8	-6.0	26.6	12.2	N/A	N/A	-6.0	8.2	2.4
STOXX Global 1800	-0.8	22.0	7.5	40.2	61.9	N/A	N/A	7.6	12.0	10.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Demography Select 50	N/A	N/A	8.5	8.7	13.6	N/A	N/A	-1.2	0.8	0.2
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.3	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Demography Select 50	0.7	0.6	0.5	0.5	0.7	8.0	9.2	11.8	12.5	12.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Demography Select 50	0.6	0.4	0.3	0.3	0.5	-3.4	-2.0	-1.3	-0.4	-0.7

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

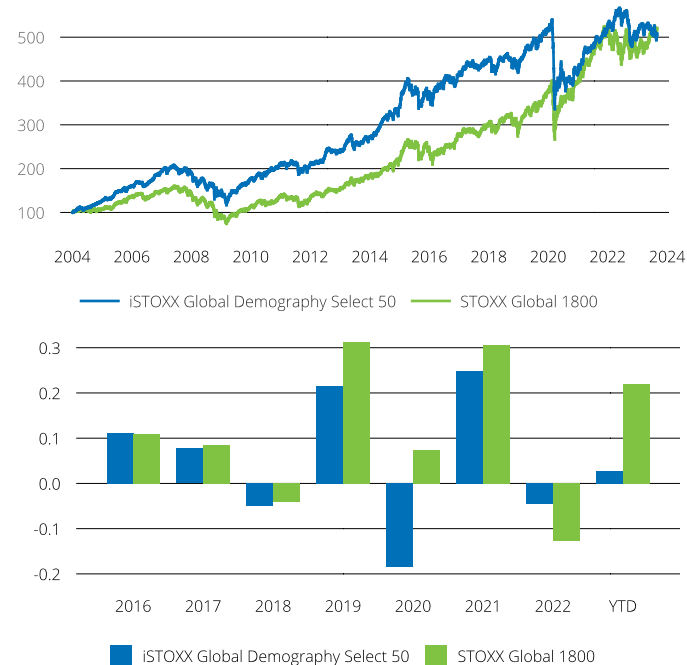
(EUR, gross return), all data as of Aug. 31, 2023

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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 Demography Select 50	13.4	11.9	12.7	11.9	1.2	5.6	1.3	1.2
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.3	1.9	10.8

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
Price EUR	CH0321940899	SXGD50P	SXGD50P INDEX	.SXGD50P
Net Return EUR	CH0321940907	SXGD50R	SXGD50R INDEX	.SXGD50R

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

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 Jan. 02, 2004 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
SOFTBANK	Telecommunications	Japan	2.83
Oversea-Chinese Banking Corp.	Banks	Singapore	2.72
DBS Group Holdings Ltd.	Banks	Singapore	2.65
ORANGE	Telecommunications	France	2.58
United Overseas Bank Ltd.	Banks	Singapore	2.43
NETLINK	Telecommunications	Singapore	2.41
Power Corp. of Canada	Insurance	Canada	2.41
Singapore Airlines Ltd.	Travel and Leisure	Singapore	2.40
BCE Inc.	Telecommunications	Canada	2.33
International Business Machine	Technology	USA	2.23

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