

# ISTOXX<sup>®</sup> FACTSET AGEING POPULATION INDEX

## Index description

The iSTOXX FactSet Thematic indices are comprised of companies from selected markets exposed to a defined set of themes: Ageing Population, Automation & Robotics, Digitalisation, Breakthrough Healthcare. These companies operate in business areas that actively participate in social, economic and environmental changes and drive long-term structural trends.

To be eligible, companies must derive 50% or more of their revenues from businesses that fall under respective themes. FactSet Revere data is used for a granular breakdown of the revenue sources of the companies in the screening process. This in turn allows enhanced precision in the thematic investment approach and in the selection of companies with substantial exposure to the targeted themes.

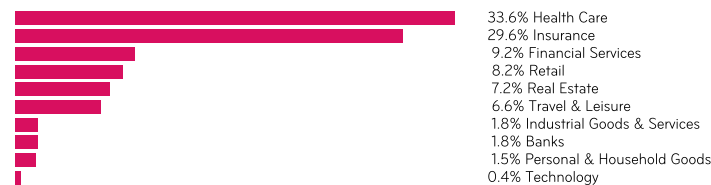
## Key facts

- » Choice of themes based on long-term structural trends
- » Based on FactSet Revere data for a detailed revenue breakdown
- » Inclusion of size and liquidity filters to ensure replicability of the index

## 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 FactSet Ageing Population Index	0.0	0.9	0.0	0.0	0.0	0.0	0.7	0.1	22.6
STOXX Global Total Market Index	54,270.8	44,784.4	5.7	1.0	755.2	0.0	1.7	0.0	3.9

## 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 FactSet Ageing Population Index	3.2	10.9	1.3	29.4	66.2	N/A	N/A	1.3	9.1	10.9
STOXX Global Total Market Index	3.5	11.1	6.3	38.1	67.2	N/A	N/A	6.4	11.5	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX FactSet Ageing Population Index	6.6	9.1	11.0	10.6	13.0	N/A	N/A	0.1	0.9	0.8
STOXX Global Total Market Index	7.0	10.5	12.0	10.8	13.1	N/A	N/A	N/A	1.0	0.8
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX FactSet Ageing Population Index	0.9	0.9	0.9	0.9	0.9	2.2	3.6	4.4	3.9	4.2
Index to benchmark	Beta					Annualized information ratio				
iSTOXX FactSet Ageing Population Index	0.9	0.8	0.9	0.9	0.9	-1.8	-0.4	-1.2	-0.6	-0.1

<sup>1</sup> For information on data calculation, please refer to STOXX [calculation reference guide](#).

<sup>2</sup> Based on Euribor1m

(EUR, gross return), all data as of Feb. 28, 2019

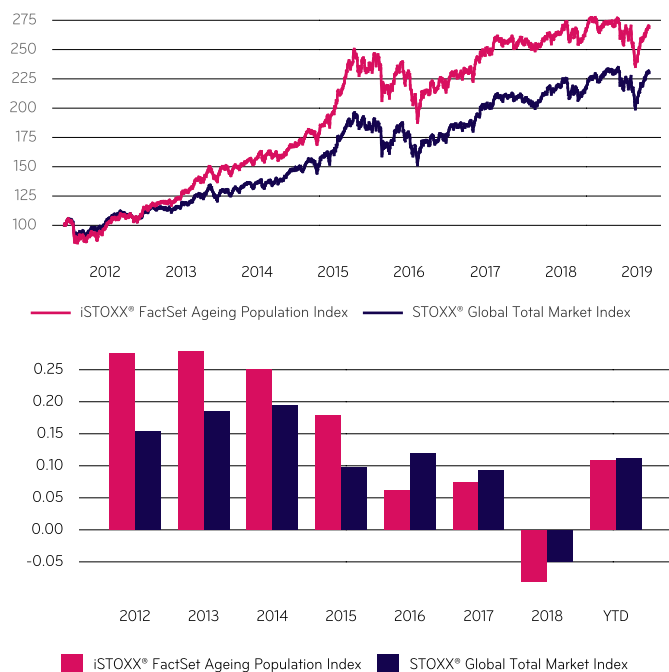
## ISTOXX INDICES

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### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/book	Dividend yield (%) <sup>4</sup>	Price/sales	Price/cash flow
	Trailing	Projected	Trailing	Projected				
iSTOXX FactSet Ageing Population Index	23.0	17.2	17.4	15.2	1.9	2.1	0.9	1.1
STOXX Global Total Market Index	17.9	15.3	16.0	15.0	0.2	2.5	1.3	5.3

### Performance and annual returns<sup>3</sup>



### Methodology

The index universe of the iSTOXX FactSet Ageing Population index is defined as all stocks from the STOXX Global Total Market index that derive more than 50% of their most recent total annual revenues from sectors linked to the Ageing Population business and which are classified as belonging to a defined set of developed and emerging countries.

The companies in the index universe are screened for all of the following criteria:

- » Country classification: stocks classified as part of the eligible countries list
  - » Minimum liquidity: 3-month average daily trading value (ADTV) greater than one million EUR
  - » Minimum size: free-float market capitalization greater than 200 million EUR
  - » Revenues: more than 50% of revenues generated within the sectors associated with the Ageing Population theme.
- The index aims to have a minimum number of 80 constituents at each review.

The index is reviewed annually in June.

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0325904289	IXAGPOPG		.IXAGPOPG
Net Return EUR	CH0325904297	IXAGPOPT		.IXAGPOPT
Price EUR	CH0325904305	IXAGPOPE		.IXAGPOPE
Gross Return USD	CH0325904313	IXAGPOPS	IXAGPOPS INDEX	.IXAGPOPS
Net Return USD	CH0325904321	IXAGPOPU	IXAGPOPU INDEX	.IXAGPOPU
Price USD	CH0325904339	IXAGPOPK	IXAGPOPK INDEX	.IXAGPOPK

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

### Quick facts

Weighting	Equal-weighted
Cap factor	None
No. of components	Min. 80
Review frequency	Annual in June
Calculation/distribution	Net Return (USD) in real time, others at day end
Base value/base date	1000 on Jun. 20, 2011
History	Daily index value since Jun. 20, 2011
Inception date	Jun. 21, 2016

<sup>3</sup> STOXX data from Jun. 20, 2011 to Feb. 28, 2019

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Feb. 28, 2019

### CONTACT DETAILS

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#### STOXX is part of Deutsche Boerse Group

#### 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.

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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.

## ISTOXX® FACTSET AGEING POPULATION INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
IONIS PHARMACEUTICALS	Health Care	US	0.67
JARDINE LLOYD THOMPSON	Insurance	GB	0.67
ACADIA PHARMACEUTICALS	Health Care	US	0.66
SAREPTA THERAPEUTICS	Health Care	US	0.65
KABU.COM SECURITIES	Financial Services	JP	0.61
REGENERON PHARMS.	Health Care	US	0.61
ASAHI INTECC	Health Care	JP	0.58
HCA HEALTHCARE	Health Care	US	0.58
MEDICAL PROPERTIES TRUST	Real Estate	US	0.57
CVC BRA.OPD.E ACDV. ON	Travel & Leisure	BR	0.56

<sup>5</sup> Based on the composition as of Feb. 28, 2019

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