

STOXX® EUROPE 600 HEALTH CARE INDEX

Index description

The STOXX NC Supersector indices track supersectors of the relevant benchmark index. The letters NC stand for non-capped. Unlike supersector indices derived from the STOXX Europe 600, the NC version has no component capping. The Industry Classification Benchmark (ICB) identifies 19 supersectors. Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and utilities.

Key facts

» Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

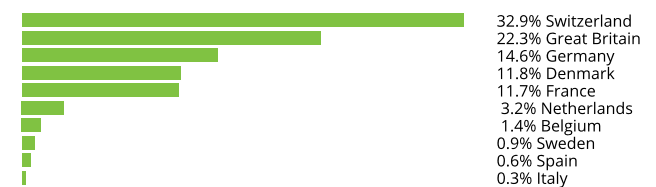
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Health Care Index	1,281.1	1,119.8	21.5	5.6	172.4	2.0	15.4	0.2	11.2
STOXX Europe 600 Index	10,558.0	8,438.9	14.1	6.3	216.8	1.4	2.6	0.0	3.2

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
STOXX Europe 600 Health Care Index	6.3	7.5	6.9	-3.8	54.9	N/A	N/A	7.0	-1.3	9.3
STOXX Europe 600 Index	3.1	2.8	6.5	7.4	49.8	N/A	N/A	6.7	2.4	8.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Health Care Index	11.6	13.7	12.2	16.7	15.7	N/A	N/A	0.6	-0.1	0.6
STOXX Europe 600 Index	8.9	12.1	10.6	16.4	15.4	N/A	N/A	0.6	0.2	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Health Care Index	0.8	0.9	0.8	0.8	0.8	6.6	6.8	6.8	9.9	9.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Health Care Index	1.0	1.0	1.0	0.8	0.8	5.5	1.1	0.0	-0.4	0.0

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

² Based on EURIBOR1M

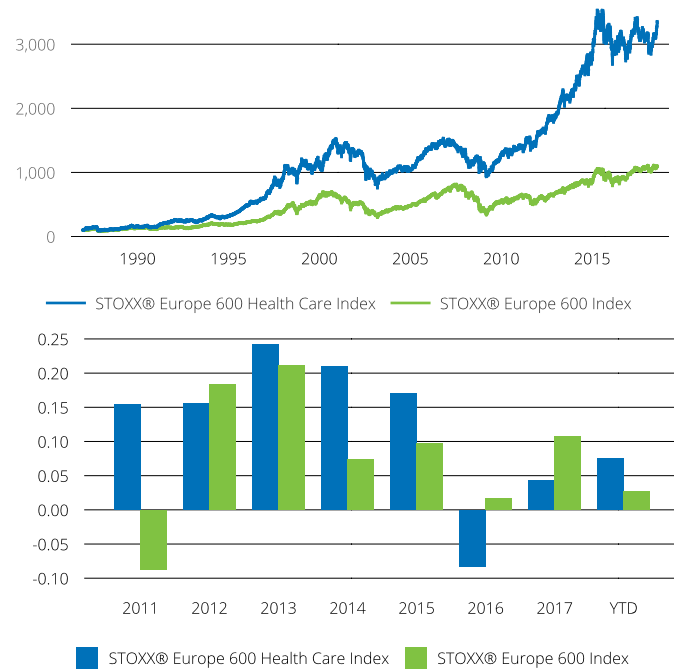
(EUR, net return), all data as of Jul. 31, 2018

SUPERSECTOR INDICES

STOXX® EUROPE 600 HEALTH CARE INDEX

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
STOXX Europe 600 Health Care Index	21.7	16.8	21.0	16.5	3.4	2.5	3.0	27.6
STOXX Europe 600 Index	15.6	14.5	14.6	14.4	1.8	2.9	1.2	5.8

Performance and annual returns⁴

Methodology

From the relevant benchmark index (STOXX Europe 600), the indices are categorized according to their primary source of revenue. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0113194416	SXDBR	SXDBR INDEX	.SXDBR
Price EUR	CH0113194390	SXDBP	SXDBP INDEX	.SXDBP
Net Return USD	CH0113194424	SXDBV	SXDBV INDEX	.SXDBV
Price USD	CH0113194408	SXDBL	SXDBL INDEX	.SXDBL

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

Quick facts

Weighting	Free-float market cap
Cap factor	No
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

To learn more about the inception date, currency versions, 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 1986 to Jul. 31, 2018

(EUR, net return), all data as of Jul. 31, 2018

STOXX® EUROPE 600 HEALTH CARE INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NOVARTIS	Health Care	CH	15.40
ROCHE HLDG P	Health Care	CH	13.16
BAYER	Health Care	DE	7.93
GLAXOSMITHKLINE	Health Care	GB	7.85
SANOFI	Health Care	FR	7.51
ASTRAZENECA	Health Care	GB	7.44
NOVO NORDISK B	Health Care	DK	6.69
SHIRE	Health Care	GB	4.01
PHILIPS	Health Care	NL	3.15
ESSILOR INTERNATIONAL	Health Care	FR	2.47

⁵ Based on the composition as of Jul. 31, 2018
