

# STOXX® US HEALTH CARE INDEX

## Index description

The STOXX US Health Care Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Health Care Industry. STOXX US Health Care Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Key facts

- »Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.
- »A consistent and transparent methodology which fully embraces global standards of governance.
- »Can serve as a basis for numerous derived strategies.
- »Constructed using STOXX World Methodology.
- »Its countries follow the STOXX World Country classification framework.

## 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
STOXX US Health Care Index	5,145.4	5,041.8	71.0	29.7	472.4	3.2	9.4	0.1	2.3
STOXX US Index	42,337.9	40,487.1	66.3	26.4	2,940.1	0.5	7.3	0.0	2.3

## Supersector weighting (top 10)

100.0% Health Care

## Country weighting

100.0% United States

## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX US Health Care Index	0.9	-0.2	3.1	29.3	60.9	N/A	N/A	3.1	8.9	10.0
STOXX US Index	3.4	21.1	12.7	41.8	71.8	N/A	N/A	12.6	12.3	11.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX US Health Care Index	12.4	12.0	15.0	15.5	19.3	N/A	N/A	0.0	0.6	0.5
STOXX US Index	9.0	13.9	19.0	18.6	22.0	N/A	N/A	0.6	0.6	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX US Health Care Index	0.1	0.6	0.8	0.8	0.9	14.4	11.5	12.1	11.9	11.3
Index to benchmark	Beta					Annualized information ratio				
STOXX US Health Care Index	0.1	0.5	0.6	0.6	0.8	-2.2	-3.0	-0.9	-0.4	-0.2

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

<sup>2</sup> Based on EURIBOR1M

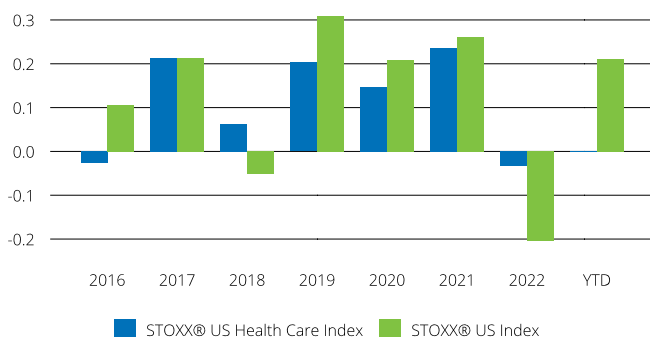
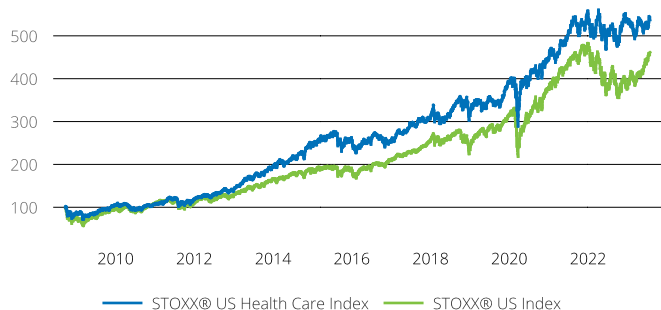
(USD, net return), all data as of Jul. 31, 2023

## STOXX INDICES

## STOXX® US HEALTH CARE 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
STOXX US Health Care Index	30.5	20.2	27.3	19.5	5.0	1.2	2.4	11.7
STOXX US Index	28.3	21.9	24.6	21.3	0.1	1.3	2.6	16.0

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

## Methodology

The STOXX US Health Care Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Health Care Industry. STOXX US Health Care Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213351575	SWUS20GR		.SWUS20GR
Net Return EUR	CH1213351567	SWUS20R		.SWUS20R
Price EUR	CH1213351583	SWUS20P		.SWUS20P
Gross Return USD	CH1213351542	SWUS20GV		.SWUS20GV
Net Return USD	CH1213351534	SWUS20V		.SWUS20V
Price USD	CH1213351559	SWUS20L		.SWUS20L

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 capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 2022

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

<sup>4</sup> STOXX data from Sep. 22, 2008 to Jul. 31, 2023

(USD, net return), all data as of Jul. 31, 2023

## STOXX® US HEALTH CARE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
UnitedHealth Group Inc.	Health Care	United States	9.37
Johnson & Johnson	Health Care	United States	8.63
Eli Lilly & Co.	Health Care	United States	7.66
Merck & Co. Inc.	Health Care	United States	5.37
ABBVIE	Health Care	United States	5.23
Thermo Fisher Scientific Inc.	Health Care	United States	4.19
Pfizer Inc.	Health Care	United States	4.04
Abbott Laboratories	Health Care	United States	3.84
Danaher Corp.	Health Care	United States	3.51
Bristol-Myers Squibb Co.	Health Care	United States	2.59

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

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