

ISTOXX® GLOBAL HEALTHCARE ESG EXCLUSIONS SELECT 30 INDEX

Index description

The iSTOXX Global Healthcare ESG Exclusions Select 30 Index tracks 30 liquid stocks with low volatility and high dividend yield from the STOXX Global Healthcare Index after a set of compliance, involvement, and ESG performance screens are applied. Companies that are non-compliant with the Global Standards Screening (GSS), or are involved in Controversial Weapons activities, or display a Severe (Category 5) Controversy Rating, as identified by Sustainalytics, are excluded. Additional exclusion filters are incorporated, screening companies for involvement in Weapons (Small Arms and Military Contracting), Unconventional Oil & Gas (Arctic Oil and Gas Exploration Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power and Tobacco.

Key facts

- »Indices track stocks with low volatility and high dividend yield.
- »ESG screened versions of STOXX Benchmark Indices.
- »Screening provided by award-winning ESG data provider ISS.
- »Inverted volatility weighting scheme.
- »Suitable as underlying for mandates, passive funds, ETFs, structured products, and listed derivatives.

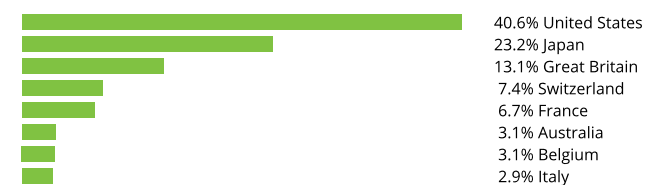
Descriptive statistics

| 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 Healthcare ESG Exclusions Select 30 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.4 | 2.6 | 68.9 |
| iSTOXX Global Healthcare ESG Exclusions Select 30 Index | N/A | 1.0 | 0.0 | 0.0 | 0.0 | 0.0 | 4.4 | 2.6 | 68.9 |

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 Healthcare ESG Exclusions Select 30 Index | -0.9 | -3.8 | -0.6 | 17.9 | 55.3 | N/A | N/A | -0.6 | 5.7 | 9.3 |
| iSTOXX Global Healthcare ESG Exclusions Select 30 Index | -0.9 | -3.8 | -0.6 | 17.9 | 55.3 | N/A | N/A | -0.6 | 5.7 | 9.3 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| iSTOXX Global Healthcare ESG Exclusions Select 30 Index | 9.4 | 10.1 | 11.2 | 11.0 | 12.9 | N/A | N/A | -0.2 | 0.5 | 0.7 |
| iSTOXX Global Healthcare ESG Exclusions Select 30 Index | 9.4 | 10.1 | 11.2 | 11.0 | 12.9 | N/A | N/A | -0.2 | 0.5 | 0.7 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| iSTOXX Global Healthcare ESG Exclusions Select 30 Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| iSTOXX Global Healthcare ESG Exclusions Select 30 Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |

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

² Based on EURIBOR1M

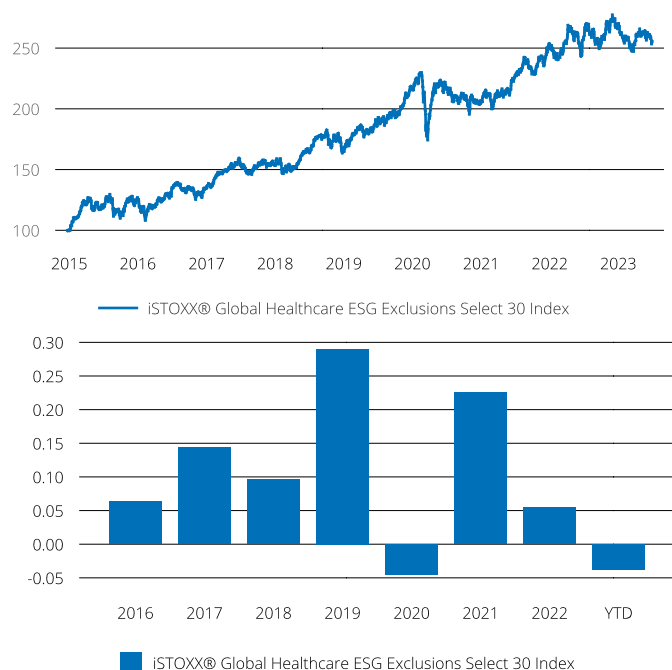
(EUR, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

ISTOXX® GLOBAL HEALTHCARE ESG EXCLUSIONS SELECT 30

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 Healthcare ESG Exclusions Select 30 Index | 22.6 | 15.0 | 21.4 | 15.0 | 2.8 | 2.8 | 1.6 | 5.6 |
| iSTOXX Global Healthcare ESG Exclusions Select 30 Index | 22.6 | 15.0 | 21.4 | 15.0 | 2.8 | 2.8 | 1.6 | 5.6 |

Performance and annual returns⁴

Methodology

The iSTOXX Global Healthcare ESG Exclusions Select 30 Index tracks 30 liquid stocks with low volatility and high dividend yield from the STOXX Global Healthcare Index after a set of compliance, involvement, and ESG performance screens are applied. Companies that are non-compliant with the Global Standards Screening (GSS), or are involved in Controversial Weapons activities, or display a Severe (Category 5) Controversy Rating, as identified by Sustainalytics, are excluded. Additional exclusion filters are incorporated, screening companies for involvement in Weapons (Small Arms and Military Contracting), Unconventional Oil & Gas (Arctic Oil and Gas Exploration Oil Sands and Shale Energy), Conventional Oil & Gas, Thermal Coal, Nuclear Power and Tobacco.

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH1213354587 | ISHESGSG | | .ISHESGSG |
| Net Return EUR | CH1213354595 | ISHESGSR | ISHESGSR INDEX | .ISHESGSR |
| Price EUR | CH1213354579 | ISHESGSP | ISHESGSP INDEX | .ISHESGSP |
| Gross Return USD | CH1213354611 | ISHESGSZ | | .ISHESGSZ |
| Net Return USD | CH1213354629 | ISHESGSV | | .ISHESGSV |
| Price USD | CH1213354603 | ISHESGSL | | .ISHESGSL |

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

Quick facts

| | |
|--------------------------|------------------------------|
| Weighting | Alternative Weighting Schema |
| Cap factor | 10% |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | Realtime 15 sec |
| Calculation hours | 00:00:00 22:15:00 |
| Base value/base date | 100 as of December. 22, 2014 |
| History | Available from Dec. 22, 2014 |
| Inception date | February. 15, 2023 |

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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DISCLAIMER

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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 Dec. 22, 2014 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|--------------------|----------------|-------------------|
| Johnson & Johnson | Health Care | United States | 4.38 |
| ROCHE HLDG P | Health Care | Switzerland | 4.07 |
| Takeda Pharmaceutical Co. Ltd. | Health Care | Japan | 3.79 |
| Merck & Co. Inc. | Health Care | United States | 3.66 |
| Quest Diagnostics Inc. | Health Care | United States | 3.64 |
| Amgen Inc. | Health Care | United States | 3.57 |
| OTSUKA HOLDINGS | Health Care | Japan | 3.54 |
| SANOFI | Health Care | France | 3.50 |
| Chugai Pharmaceutical Co. Ltd. | Health Care | Japan | 3.49 |
| Abbott Laboratories | Health Care | United States | 3.49 |

⁵ Based on the composition as of Jun. 30, 2023
