

# 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.

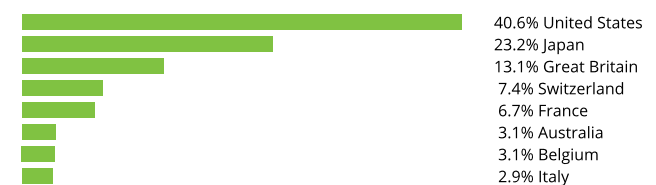
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD 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	1.1	0.0	0.0	0.0	0.0	4.4	2.6	68.9
iSTOXX Global Healthcare ESG Exclusions Select 30 Index	N/A	1.1	0.0	0.0	0.0	0.0	4.4	2.6	68.9

## 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 Global Healthcare ESG Exclusions Select 30 Index	1.2	-3.4	0.8	5.5	27.8	N/A	N/A	0.8	1.8	5.1
iSTOXX Global Healthcare ESG Exclusions Select 30 Index	1.2	-3.4	0.8	5.5	27.8	N/A	N/A	0.8	1.8	5.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Global Healthcare ESG Exclusions Select 30 Index	8.6	8.6	11.3	11.7	13.3	N/A	N/A	-0.1	0.1	0.4
iSTOXX Global Healthcare ESG Exclusions Select 30 Index	8.6	8.6	11.3	11.7	13.3	N/A	N/A	-0.1	0.1	0.4
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

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

<sup>2</sup> Based on EURIBOR1M

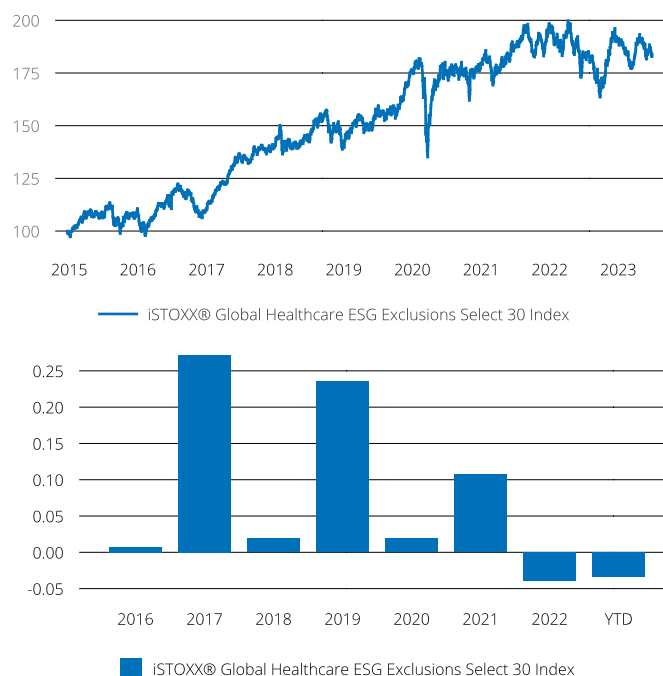
(USD, price), all data as of Jun. 30, 2023

## 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 (%) <sup>3</sup>	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	2.2	1.6	5.6
iSTOXX Global Healthcare ESG Exclusions Select 30 Index	22.6	15.0	21.4	15.0	2.8	2.2	1.6	5.6

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

## 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](http://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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## 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 Dec. 22, 2014 to Jun. 30, 2023

## ISTOXX® GLOBAL HEALTHCARE ESG EXCLUSIONS SELECT 30 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
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

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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