

STOXX® GLOBAL BREAKTHROUGH HEALTHCARE INDEX

Index description

The STOXX Global 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.

STOXX Global Thematic indices are also taking ESG considerations into account. Companies that are non-compliant with the Global Standards Screening (GSS), 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

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 Global Breakthrough Healthcare Index | N/A | 10.6 | 0.1 | 0.0 | 0.2 | 0.0 | 1.4 | 0.0 | 21.7 |
| STOXX Global Total Market Index | 85,133.8 | 71,872.2 | 6.4 | 0.7 | 2,903.0 | 0.0 | 4.0 | 0.0 | 2.5 |

Supersector weighting (top 10)

| | |
|-------|-----------------------------|
| 96.5% | Health Care |
| 2.4% | Industrial Goods & Services |
| 1.1% | Technology |
| 0.0% | Basic Resources |

Country weighting

| | |
|-------|---------------|
| 69.1% | United States |
| 5.4% | Japan |
| 4.8% | Switzerland |
| 4.5% | South Korea |
| 3.2% | Germany |
| 2.7% | Belgium |
| 2.2% | Denmark |
| 1.9% | Hong Kong |
| 1.7% | France |
| 1.6% | Great Britain |

Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Global Breakthrough Healthcare Index | 0.9 | 1.6 | 5.2 | -2.3 | 13.8 | N/A | N/A | 5.2 | -0.8 | 2.6 |
| STOXX Global Total Market Index | 5.7 | 12.6 | 15.1 | 31.7 | 33.9 | N/A | N/A | 15.2 | 9.7 | 6.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global Breakthrough Healthcare Index | 11.7 | 14.5 | 19.9 | 21.0 | 22.2 | N/A | N/A | 0.1 | -0.0 | 0.1 |
| STOXX Global Total Market Index | 10.3 | 11.5 | 15.8 | 15.0 | 17.5 | N/A | N/A | 0.7 | 0.6 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global Breakthrough Healthcare Index | 0.7 | 0.7 | 0.8 | 0.8 | 0.8 | 8.1 | 10.2 | 11.5 | 13.6 | 12.9 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global Breakthrough Healthcare Index | 0.9 | 0.9 | 1.0 | 1.1 | 1.0 | -6.8 | -2.1 | -0.8 | -0.7 | -0.2 |

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

² Based on EURIBOR1M

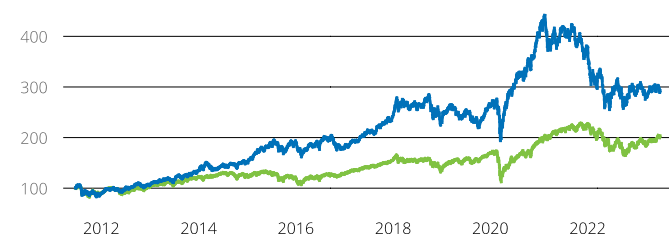
(USD, price), all data as of Jun. 30, 2023

ISTOXX INDICES

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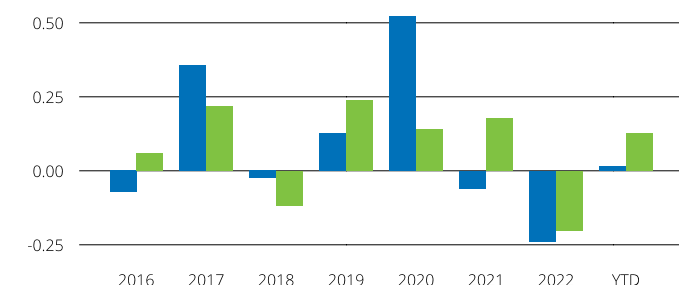
Fundamentals (for last 12 months)

| 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 Global Breakthrough Healthcare Index | -89.4 | 169.5 | 28.0 | 23.6 | 4.0 | 0.4 | 4.4 | 8.5 |
| STOXX Global Total Market Index | -0.9 | 15.2 | 13.8 | 14.5 | 0.2 | 2.0 | 1.3 | 0.4 |

Performance and annual returns⁴

— STOXX® Global Breakthrough Healthcare Index

— STOXX® Global Total Market Index



■ STOXX® Global Breakthrough Healthcare Index ■ STOXX® Global Total Market Index

Methodology

The parent index of the STOXX Global Breakthrough Healthcare Index is the STOXX Global Total Market Index. Companies, classified as belonging to a defined set of developed and emerging countries, that derive more than 50% of their most recent total annual revenue from sectors linked to the breakthrough healthcare trend are highlighted as potential index components. The index excludes companies that are not compliant with the Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons and other controversial activities. Moreover, companies that display high ESG Controversy Ratings are also excluded.

The index applies liquidity and size screens and aims to have a minimum number of 80 components. It is adjusted equal-weighted and reviewed annually in June.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0325904404 | IXBRHLTG | | .IXBRHLTG |
| Net Return EUR | CH0325904412 | IXBRHLTT | | .IXBRHLTT |
| Price EUR | CH0325904420 | IXBRHLTE | | .IXBRHLTE |
| Gross Return USD | CH0325904438 | IXBRHLTS | IXBRHLTS INDEX | .IXBRHLTS |
| Net Return USD | CH0325904446 | IXBRHLTU | IXBRHLTU INDEX | .IXBRHLTU |
| Price USD | CH0325904453 | IXBRHLTK | IXBRHLTK INDEX | .IXBRHLTK |

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

Quick facts

| | |
|--------------------------|--|
| Weighting | Adjusted 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 |

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.

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

⁴ STOXX data from Jun. 20, 2011 to Jun. 30, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------------|--------------------|----------------|-------------------|
| Edwards Lifesciences Corp. | Health Care | United States | 1.42 |
| Intuitive Surgical Inc. | Health Care | United States | 1.39 |
| IQVIA HOLDINGS INC | Health Care | United States | 1.38 |
| Abbott Laboratories | Health Care | United States | 1.37 |
| DEXCOM | Health Care | United States | 1.34 |
| MEDTRONIC PLC | Health Care | United States | 1.34 |
| Boston Scientific Corp. | Health Care | United States | 1.34 |
| BIO-RAD LABORATORIES 'A' | Health Care | United States | 1.34 |
| Agilent Technologies Inc. | Health Care | United States | 1.33 |
| Merck & Co. Inc. | Health Care | United States | 1.33 |

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