

# 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	85,125.7	71,866.5	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 figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Breakthrough Healthcare Index	0.9	1.9	5.8	-1.2	16.1	N/A	N/A	5.8	-0.4	3.1
STOXX Global Total Market Index	5.9	14.0	17.7	39.9	49.2	N/A	N/A	17.9	11.9	8.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global Breakthrough Healthcare Index	11.7	14.5	20.0	21.0	22.2	N/A	N/A	0.2	-0.0	0.1
STOXX Global Total Market Index	10.4	11.5	15.8	15.0	17.5	N/A	N/A	0.9	0.8	0.5
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	-7.0	-2.2	-0.9	-0.8	-0.4

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

<sup>2</sup> Based on EURIBOR1M

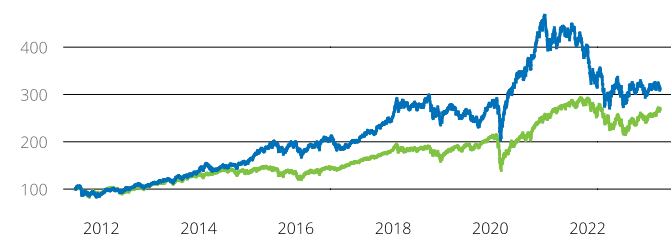
(USD, gross return), all data as of Jun. 30, 2023

## ISTOXX INDICES

## STOXX® GLOBAL BREAKTHROUGH HEALTHCARE INDEX

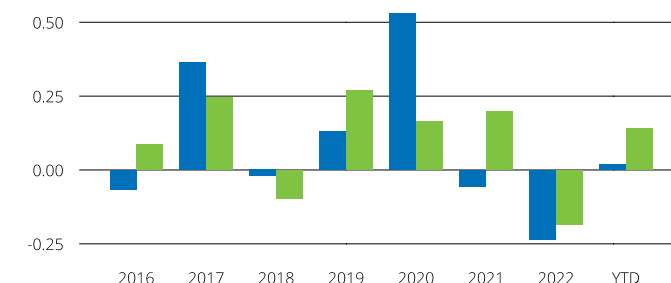
## Fundamentals (for last 12 months)

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 Global Breakthrough Healthcare Index	-89.4	169.5	28.0	23.6	4.0	0.6	4.4	8.5
STOXX Global Total Market Index	-0.9	15.2	13.8	14.5	0.2	2.6	1.3	0.4

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

— 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](http://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](http://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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Jun. 20, 2011 to Jun. 30, 2023

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

## STOXX® GLOBAL BREAKTHROUGH HEALTHCARE INDEX

Top 10 Components<sup>5</sup>

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

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

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