SUPERSECTOR INDICES

STOXX® EUROPE 600 HEALTH CARE INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index
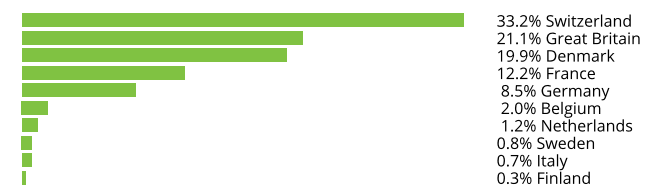
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Health Care Index	1,922.7	1,667.6	29.8	6.6	260.8	1.5	15.6	0.1	2.3
STOXX Europe 600 Index	13,783.1	10,774.0	18.0	6.2	321.1	1.5	3.0	0.0	3.4

Supersector weighting (top 10)

100.0% Health Care

Country weighting

33.2% Switzerland
21.1% Great Britain
19.9% Denmark
12.2% France
8.5% Germany
2.0% Belgium
1.2% Netherlands
0.8% Sweden
0.7% Italy
0.3% Finland

Risk and return figures[1]

Index returns			Return (%)						Annualized return (%)		
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y	
STOXX Europe 600 Health Care Index	1.6	9.6	10.6	18.0	50.4	N/A	N/A	10.7	5.7	8.6	
STOXX Europe 600 Index	4.8	13.3	21.6	34.0	28.7	N/A	N/A	21.8	10.3	5.2	
Index volatility and risk			**Annualized volatility (%)**						**Annualized Sharpe ratio[2]**		
STOXX Europe 600 Health Care Index	13.0	13.9	17.2	17.2	17.6	N/A	N/A	0.4	0.3	0.5	
STOXX Europe 600 Index	13.4	16.5	20.5	19.5	20.5	N/A	N/A	0.8	0.5	0.3	
Index to benchmark			**Correlation**						**Tracking error (%)**		
STOXX Europe 600 Health Care Index	0.6	0.7	0.8	0.8	0.8	10.5	12.1	12.5	12.2	12.4	
Index to benchmark			**Beta**						**Annualized information ratio**		
STOXX Europe 600 Health Care Index	0.7	0.6	0.7	0.7	0.7	-3.6	-0.7	-0.9	-0.4	0.1	

[1] For information on data calculation, please refer to STOXX calculation reference guide.
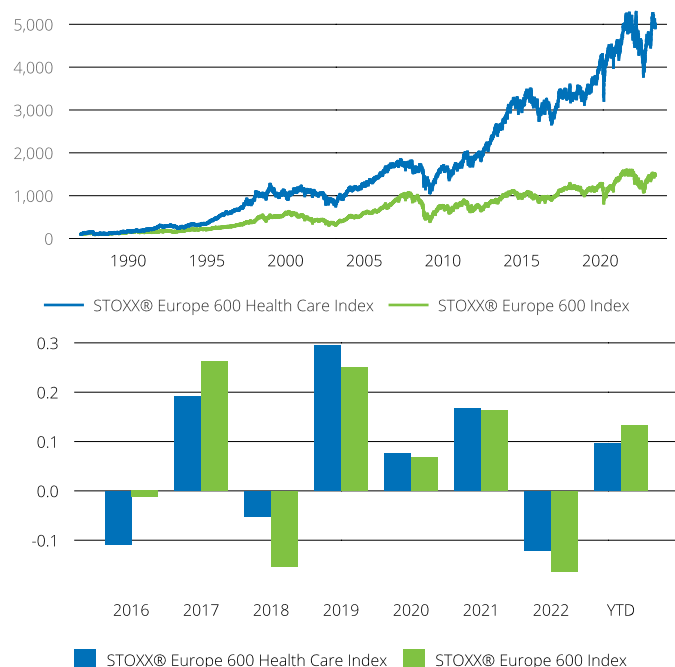[2] Based on EURIBOR1M

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

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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 Europe 600 Health Care Index	30.1	17.8	26.6	17.4	3.3	2.0	3.0	11.5
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.2	1.2	7.1

Performance and annual returns[4]

Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. The detailed methodology including the calculation formula can be found in our rulebook :
http://www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0102634844	SXDGR	SXDGR INDEX	.SXDGR
Gross Return	EUR	CH0102634844	SXDGR	SXDGR INDEX	.SXDGR
Net Return	EUR	EU0009658731	SXDR	SXDR INDEX	.SXDR
Net Return	EUR	EU0009658731	SXDR	SXDR INDEX	.SXDR
Price	EUR	EU0009658723	SXDP	SXDP INDEX	.SXDP
Price	EUR	EU0009658723	SXDP	SXDP INDEX	.SXDP
Gross Return	USD	CH0147791583	SXDGV		
Gross Return	USD	CH0147791583	SXDGV		
Net Return	USD	EU0009659572	SXDV	SXDV INDEX	.SXDV
Net Return	USD	EU0009659572	SXDV	SXDV INDEX	.SXDV

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

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, where the
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

To learn more about the inception date, currency versions, 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 a wide range of customization, 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 Dec. 31, 1986 to Jun. 30, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	15.64
ASTRAZENECA	Health Care	Great Britain	13.32
ROCHE HLDG P	Health Care	Switzerland	12.88
NOVARTIS	Health Care	Switzerland	12.57
SANOFI	Health Care	France	7.35
GSK	Health Care	Great Britain	4.34
ESSILORLUXOTTICA	Health Care	France	3.42
BAYER	Health Care	Germany	3.26
LONZA	Health Care	Switzerland	2.66
ALCON	Health Care	Switzerland	2.48

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