STOXX® GLOBAL EX CHINA A HEALTH & WEIGHT LOSS INDEX

Index description

The STOXX Health & Weight Loss indices are comprised of companies that stand to benefit from the immediate need of addressing the rising obesity levels in the global population. The obesity epidemic constitutes one of the most pressing health challenges with a major global economic impact. Therefore, the global focus on fighting obesity can be a driver of enhanced revenues for companies exposed to this theme.

Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to "fighting globesity" trend.

Furthermore, the index excludes companies that Sustainalytics considers to be non-compliant based on the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons.
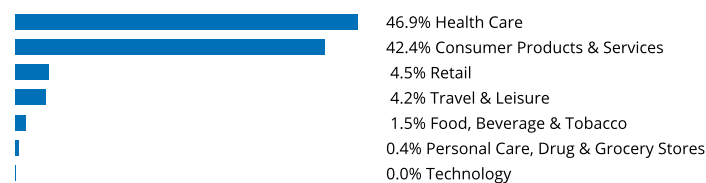
Key facts

»Index allows targeted investment in the companies associated with the Globesity theme

»Detailed Revere data helps identify and select companies with a revenue exposure above 50% to sectors related to the Globesity theme

»Liquidity filter ensures replicability

»Index integrates ESG considerations

»The detailed methodology can be found in our rulebooks: www.stoxx.com/rulebooks

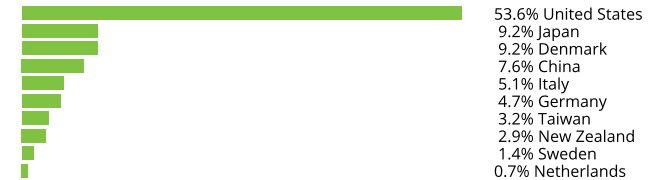## Descriptive statistics

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 ex China A Health & Weight Loss Index	N/A	10.3	0.1	0.0	0.9	0.0	9.2	0.0	25.9
STOXX Developed and Emerging Markets Total Market Index	80,541.0	67,975.2	6.2	0.7	2,655.1	0.0	3.9	0.0	2.8

Supersector weighting (top 10)

46.9% Health Care
42.4% Consumer Products & Services
4.5% Retail
4.2% Travel & Leisure
1.5% Food, Beverage & Tobacco
0.4% Personal Care, Drug & Grocery Stores
0.0% Technology

Country weighting

53.6% United States
9.2% Japan
9.2% Denmark
7.6% China
5.1% Italy
4.7% Germany
3.2% Taiwan
2.9% New Zealand
1.4% Sweden
0.7% Netherlands

Risk and return figures[1]

Index returns					Return (%)				Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global ex China A Health & Weight Loss Index	-9.5	1.3	3.2	17.8	59.5	N/A	N/A	3.2	5.6	9.8
STOXX Developed and Emerging Markets Total Market Index	-0.9	7.7	1.3	36.1	40.1	N/A	N/A	1.3	10.9	7.1
Index volatility and risk					**Annualized volatility (%)**				**Annualized Sharpe ratio[2]**	
STOXX Global ex China A Health & Weight Loss Index	14.0	14.9	20.6	19.3	19.4	N/A	N/A	0.1	0.3	0.5
STOXX Developed and Emerging Markets Total Market Index	10.2	11.8	17.1	15.5	17.6	N/A	N/A	-0.1	0.7	0.4
Index to benchmark					**Correlation**				**Tracking error (%)**	
STOXX Global ex China A Health & Weight Loss Index	0.6	0.8	0.9	0.8	0.8	10.8	9.1	10.6	10.5	10.3
Index to benchmark					**Beta**				**Annualized information ratio**	
STOXX Global ex China A Health & Weight Loss Index	0.9	1.0	1.0	1.1	0.9	-9.5	-1.7	0.2	-0.4	0.2

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

(USD, gross return), all data as of May 31, 2023

STOXX Ltd. is part of Qontigo

THEME INDICES
STOXX® GLOBAL EX CHINA A HEALTH & WEIGHT LOSS INDEX

## 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 ex China A Health & Weight Loss Index	51.4	34.5	28.7	25.3	5.6	1.1	2.4	25.9
STOXX Developed and Emerging Markets Total Market Index	-0.8	16.8	16.8	15.9	0.1	2.3	1.4	5.3

Performance and annual returns[4]
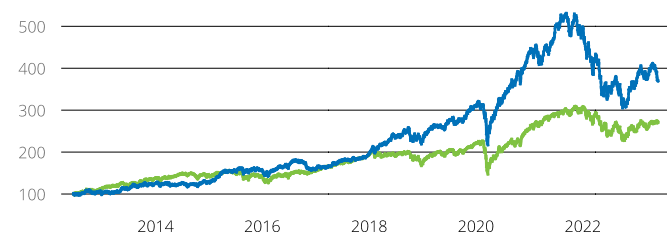
— STOXX® Global ex China A Health & Weight Loss Index

— STOXX® Developed and Emerging Markets Total Market Index
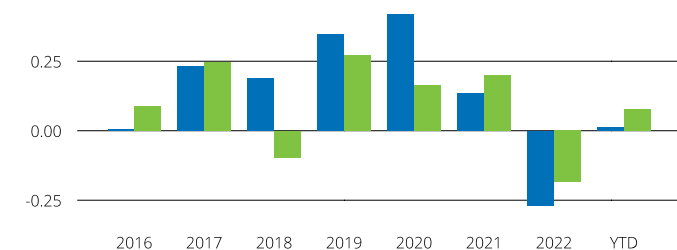
■ STOXX® Global ex China A Health & Weight Loss Index

■ STOXX® Developed and Emerging Markets Total Market Index

Methodology

The Global version of the index in derived from STOXX Developed and Emerging Markets Total Market, STOXX China A Total Market (accessible through Stock Connect), STOXX China ADR Total Market, STOXX China P Chips Total Market indices. The Global ex China A index version does not consider China A securities.

Two screens are applied: first, only stocks with a three-month median daily trading volume (MDTV) greater than EUR 1,000,000 are included; second, only companies with revenue exposure of more than 50% to the sectors associated with the theme are selected. Companies that Sustainalytics deems to be non-compliant with the Global Standards Screening or to be involved with controversial weapons are excluded.

The index is weighted proportionally to the free-float market cap of the selected stocks multiplied by their aggregate revenue exposure to themes. Weights are capped s follows: the sum of all weights above 4.5% should not exceed 35%, and no single weight should exceed 8%.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0536816702	STXCOBEG		.STXCOBEG
Gross Return	EUR	CH0536816702	STXCOBEG		.STXCOBEG
Net Return	EUR	CH0536816819	STXCOBEN		.STXCOBEN
Price	EUR	CH0536816744	STXCOBEP		.STXCOBEP
Gross Return	USD	CH0536816769	STXCOBEU	STXCOBEU INDEX	.STXCOBEU
Gross Return	USD	CH0536816769	STXCOBEU	STXCOBEU INDEX	.STXCOBEU
Net Return	USD	CH0536816710	STXCOBEV		.STXCOBEV
Price	USD	CH0536816801	STXCOBEL		.STXCOBEL

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

Quick facts

Weighting	Weights are determined proportionally to market cap times the
Cap factor	Sum of weights above 4.5% not to exceed 35%. No single weight to
No. of components	Variable
Review frequency	Components are reviewed annually, weighting factors are
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available as of Jun. 18, 2012
Inception date	Apr. 08, 2020

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] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Jun. 18, 2012 to May 31, 2023

(USD, gross return), all data as of May 31, 2023

THEME INDICES
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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NOVO NORDISK B	Health Care	Denmark	9.19
Edwards Lifesciences Corp.	Health Care	United States	9.14
DEXCOM	Health Care	United States	8.63
Nike Inc. Cl B	Consumer Products & Services	United States	7.37
ADIDAS	Consumer Products & Services	Germany	4.67
MONCLER	Consumer Products & Services	Italy	4.63
ResMed Inc.	Health Care	United States	4.61
Shimano Inc.	Consumer Products & Services	Japan	3.90
INSPIRE MEDICAL SYSTEMS	Health Care	United States	3.10
LI NING	Consumer Products & Services	China	2.99

[5] Based on the composition as of May 31, 2023