

STOXX® GLOBAL HEALTH CARE SELECT 30 USD INDEX

Index description

The STOXX Global Health Care Select 30 EUR and USD indices measure the performance of low-risk stocks characterised by low volatility and high dividend yield from a pool of global Health Care stocks.

The index uses the market standard Industry Classification Benchmark (ICB) to categorise companies according to their primary source of revenue. This guarantees a professional and accurate classification of companies in their respective business environments. There are four levels of classification ranging from broad to very detailed: 10 industries are broken down into 19 supersectors, 41 sectors and 114 subsectors.

Key facts

- »Broad and liquid universe.
- »Lower volatility stocks receive the highest weights.
- »Exposure to a single ICB industry.

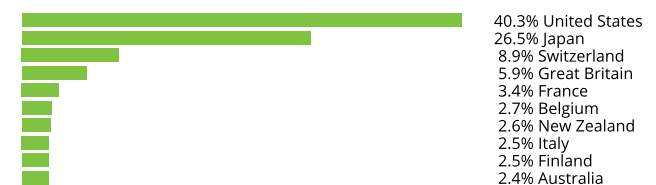
Descriptive statistics

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 Health Care Select 30 USD Index	N/A	1.1	0.0	0.0	0.1	0.0	5.0	2.2	86.9
STOXX Global 1800 Health Care Index	7,368.2	6,957.9	44.6	15.8	455.3	1.6	6.5	0.0	2.6

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Health Care Select 30 USD Index	-3.8	-1.0	2.3	11.8	51.6	N/A	N/A	2.4	3.8	8.8
STOXX Global 1800 Health Care Index	-4.1	-1.8	0.5	22.2	59.8	N/A	N/A	0.5	7.0	10.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global Health Care Select 30 USD Index	7.6	8.5	11.8	11.9	13.4	N/A	N/A	-0.0	0.3	0.6
STOXX Global 1800 Health Care Index	8.5	10.1	14.6	13.9	16.1	N/A	N/A	-0.2	0.5	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Health Care Select 30 USD Index	0.7	0.7	0.8	0.8	0.8	6.2	7.0	8.6	8.7	8.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Health Care Select 30 USD Index	0.7	0.6	0.7	0.7	0.7	0.6	0.2	0.1	-0.4	-0.2

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

² Based on EURIBOR1M

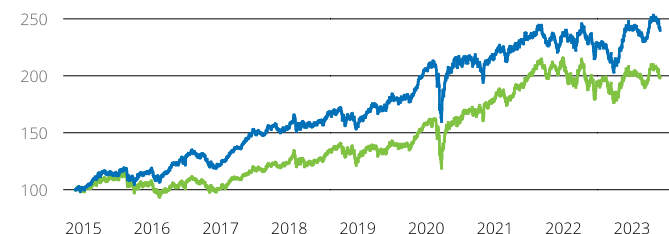
(USD, gross return), all data as of May 31, 2023

STRATEGY INDICES

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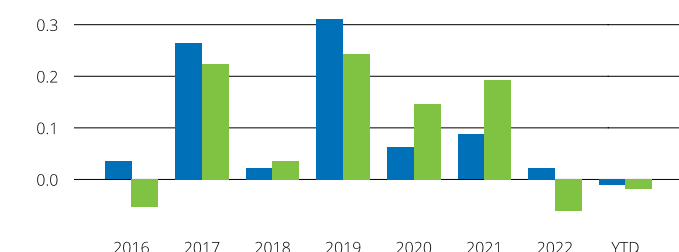
Fundamentals (for last 12 months)

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 Health Care Select 30 USD Index	21.6	14.2	20.2	14.2	2.5	3.3	1.1	19.8
STOXX Global 1800 Health Care Index	27.2	18.6	24.8	18.1	4.2	1.8	2.5	13.1

Performance and annual returns⁴

— STOXX® Global Health Care Select 30 USD Index

— STOXX® Global 1800 Health Care Index



■ STOXX® Global Health Care Select 30 USD Index

■ STOXX® Global 1800 Health Care Index

Methodology

The base universe is defined by the STOXX® Global 1800. All stocks belonging to the Health Care industry are screened for 12-month historical daily pricing data and historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index).

All remaining stocks are then ranked in descending order in terms of 12-month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

The detailed methodology including the calculation formula can be found in our rulebook:

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return USD	CH0375115398	SXGHSUUR	SXGHSUUR INDEX	.SXGHSUUR
Net Return USD	CH0375115364	SXGHSUU		.SXGHSUU
Net Return USD	CH0375115364	SXGHSUU		.SXGHSUU
Price USD	CH0375115422	SXGHSUL	SXGHSUL INDEX	.SXGHSUL
Price USD	CH0375115422	SXGHSUL	SXGHSUL INDEX	.SXGHSUL

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

Quick facts

Weighting	Inverse volatility weighted
No. of components	30
Review frequency	Quarterly, in Mar., Jun., Sep., Dec.
Calculation/distribution	Price, Net Return and Gross Return in EUR and USD
Calculation hours	00:0022:00 CET
Base value/base date	100 as of Mar. 22, 2004
History	Available daily back to Mar. 22, 2004
Inception date	Aug. 9, 2017

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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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 Nov. 19, 2014 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NOVARTIS	Health Care	Switzerland	5.01
Johnson & Johnson	Health Care	United States	4.94
Merck & Co. Inc.	Health Care	United States	4.23
OTSUKA HOLDINGS	Health Care	Japan	4.20
Bristol-Myers Squibb Co.	Health Care	United States	3.95
Amgen Inc.	Health Care	United States	3.93
ROCHE HLDG P	Health Care	Switzerland	3.91
Takeda Pharmaceutical Co. Ltd.	Health Care	Japan	3.73
Alfresa Holdings Corp.	Health Care	Japan	3.72
Cardinal Health Inc.	Health Care	United States	3.60

⁵ Based on the composition as of May 31, 2023
