

# ISTOXX GLOBAL HEALTHCARE ESG EXCLUSIONS SELECT 30

## Index description

The iSTOXX Global Healthcare ESG Exclusions Select 30 Index tracks 30 liquid stocks with low volatility and high dividend yield from the STOXX Global Healthcare Index after a set of compliance, involvement, and ESG performance screens are applied. Companies that are non-compliant with the Global Standards Screening (GSS), or are 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 Tobacco.

## Key facts

- »Indices track stocks with low volatility and high dividend yield.
- »ESG screened versions of STOXX Benchmark Indices.
- »Screening provided by award-winning ESG data provider ISS.
- »Inverted volatility weighting scheme.
- »Suitable as underlying for mandates, passive funds, ETFs, structured products, and listed derivatives.

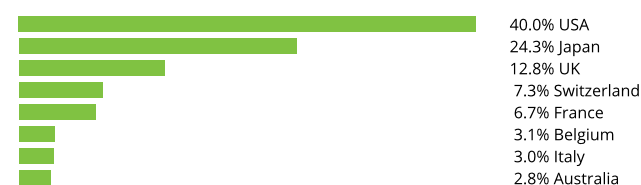
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Healthcare ESG Exclusions Select 30	N/A	1.1	0.0	0.0	0.0	0.0	4.3	2.5	68.9
iSTOXX Global Healthcare ESG Exclusions Select 30	N/A	1.1	0.0	0.0	0.0	0.0	4.3	2.5	68.9

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Healthcare ESG Exclusions Select 30	-1.2	-2.2	8.8	10.9	30.6	N/A	N/A	8.9	3.5	5.6
iSTOXX Global Healthcare ESG Exclusions Select 30	-1.2	-3.3	8.8	10.9	30.6	N/A	N/A	8.9	3.5	5.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Healthcare ESG Exclusions Select 30	N/A	N/A	11.0	11.5	13.3	N/A	N/A	0.5	0.3	0.4
iSTOXX Global Healthcare ESG Exclusions Select 30	N/A	N/A	11.0	11.5	13.3	N/A	N/A	0.5	0.3	0.4
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Healthcare ESG Exclusions Select 30	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Healthcare ESG Exclusions Select 30	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0

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

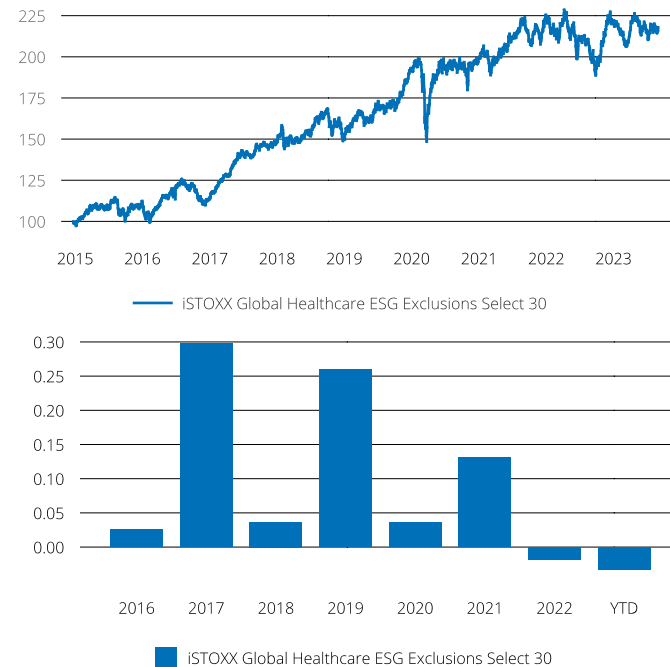
(USD, net return), all data as of Aug. 31, 2023

## ISTOXX INDICES

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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
ISTOXX Global Healthcare ESG Exclusions Select 30	23.4	14.8	22.3	14.8	2.9	2.4	1.5	5.8
ISTOXX Global Healthcare ESG Exclusions Select 30	23.4	14.8	22.3	14.8	2.9	2.4	1.5	5.8

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

## Methodology

The ISTOXX Global Healthcare ESG Exclusions Select 30 Index tracks 30 liquid stocks with low volatility and high dividend yield from the STOXX Global Healthcare Index after a set of compliance, involvement, and ESG performance screens are applied. Companies that are non-compliant with the Global Standards Screening (GSS), or are 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 Tobacco.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213354587	ISHESGSG		.ISHESGSG
Price USD	CH1213354603	ISHESGSL		.ISHESGSL
Price EUR	CH1213354579	ISHESGSP	ISHESGSP INDEX	.ISHESGSP
Net Return EUR	CH1213354595	ISHESGSR	ISHESGSR INDEX	.ISHESGSR
Net Return USD	CH1213354629	ISHESGSV		.ISHESGSV
Gross Return USD	CH1213354611	ISHESGSZ		.ISHESGSZ

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Alternative Weighting Schema
Cap factor	10%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of December. 22, 2014
History	Available from Dec. 22, 2014
Inception date	February. 15, 2023

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

<sup>4</sup> STOXX data from Dec. 22, 2014 to Aug. 31, 2023

(USD, net return), all data as of Aug. 31, 2023

ISTOXX GLOBAL HEALTHCARE ESG EXCLUSIONS SELECT 30

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Johnson & Johnson	Health Care	USA	4.32
Amgen Inc.	Health Care	USA	4.13
ROCHE HLDG P	Health Care	Switzerland	3.93
Chugai Pharmaceutical Co. Ltd.	Health Care	Japan	3.79
Takeda Pharmaceutical Co. Ltd.	Health Care	Japan	3.76
OTSUKA HOLDINGS	Health Care	Japan	3.71
ABBVIE	Health Care	USA	3.56
Astellas Pharma Inc.	Health Care	Japan	3.51
SANOFI	Health Care	France	3.50
Merck & Co. Inc.	Health Care	USA	3.46

<sup>5</sup> Based on the composition as of Aug. 31, 2023