

EURO ISTOXX 50 FUTURE HEALTHCARE TILTED

Index description

The EURO iSTOXX 50 Future Healthcare Tilted Index tracks the performance of 60 securities consisting of all the EURO STOXX 50 securities and the 10 largest securities form the STOXX Global Breakthrough Healthcare Index. The index is reviewed quarterly in March, June, September and December.

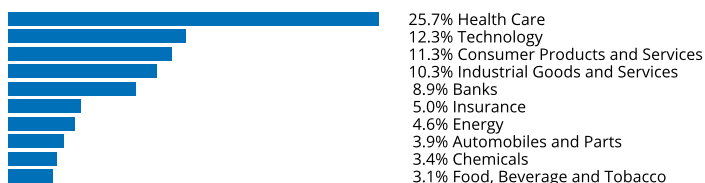
Key facts

»The EURO iSTOXX 50 Future Healthcare Tilted Index tracks the performance of all of the EURO STOXX 50 securities and the 10 largest securities form the STOXX Global Breakthrough Healthcare Index. The index is reviewed quarterly in March, June, September and December.

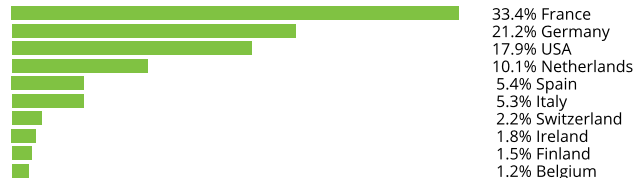
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX 50 Future Healthcare Tilted	N/A	1.1	0.0	0.0	0.1	0.0	6.4	0.4	13.7
EURO STOXX 50	4,353.7	3,332.3	66.6	51.2	266.0	16.3	8.0	0.5	3.9

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
EURO iSTOXX 50 Future Healthcare Tilted	-4.5	13.2	29.5	25.2	34.8	N/A	N/A	29.8	7.8	6.2
EURO STOXX 50	-5.3	28.1	35.3	27.7	32.9	N/A	N/A	35.6	8.6	5.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Future Healthcare Tilted	N/A	N/A	19.1	19.8	21.2	N/A	N/A	1.2	0.3	0.3
EURO STOXX 50	N/A	N/A	22.4	23.0	23.8	N/A	N/A	1.2	0.3	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Future Healthcare Tilted	1.0	1.0	1.0	1.0	1.0	3.7	4.1	4.4	4.4	4.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX 50 Future Healthcare Tilted	0.8	0.8	0.8	0.9	0.9	2.6	-1.6	-1.2	-0.3	-0.1

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

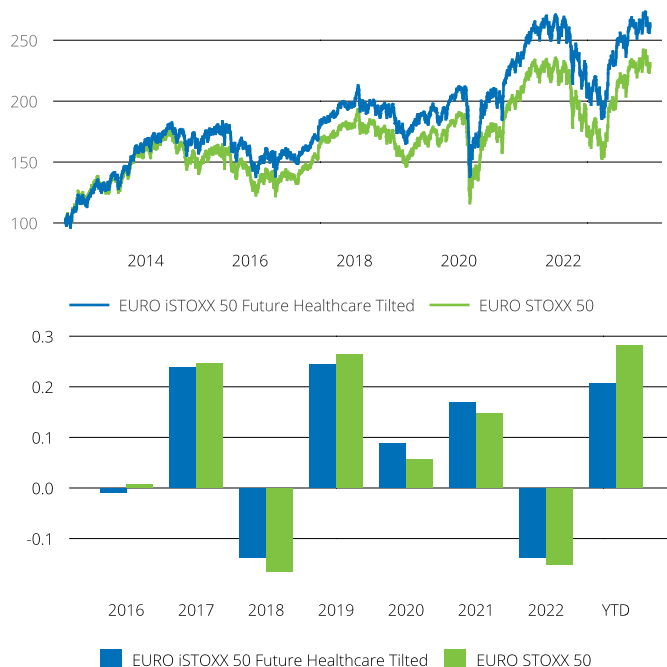
(USD, net return), all data as of Aug. 31, 2023

ISTOXX INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO ISTOXX 50 Future Healthcare Tilted	14.6	12.5	13.7	12.4	2.1	3.1	1.4	17.1
EURO STOXX 50	13.4	11.8	12.5	11.6	1.8	3.4	1.2	17.2

Performance and annual returns⁴

Methodology

The EURO ISTOXX 50 Future Healthcare Tilted Index selects 60 securities, all the EURO STOXX 50 Index constituents and 10 of the largest securities from the STOXX Global Breakthrough Healthcare. The index is price weighted with weight factors based on free-float market capitalization, revenue exposure and multipliers. These factors are set to achieve 80:20 ratio for the EURO STOXX 50 company weights versus 10 company weights within the thematic index.

The reviews are conducted on a quarterly basis in March, June, September, and December. The review cut-off date for the underlying data is the last calculation day of February, May, August, and November respectively.

The detailed methodology including the calculation formula can be found in our rulebooks: www.stoxx.com/rulebooks

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1147207430	ISX5HCGT		.ISX5HCGT
Net Return EUR	CH1147207448	ISX5HCT		.ISX5HCT
Price	CH1147207471	ISX5HCE	ISX5HCE INDEX	.ISX5HCE
Gross Return USD	CH1147207356	ISX5HCGU		.ISX5HCGU
Net Return USD	CH1147207372	ISX5HCU		.ISX5HCU
Price	CH1147207380	ISX5HCK		.ISX5HCK

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

Quick facts

Weighting	Weights based on free-float market capitalization.
Cap factor	-
No. of components	60
Review frequency	Quarterly
Calculation/distribution	dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of Jun. 24, 2013
History	Available from Jun. 24, 2013
Inception date	Nov. 12, 2021
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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Jun. 18, 2012 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	6.38
LVMH MOET HENNESSY	Consumer Products and Services	France	5.28
TOTALENERGIES	Energy	France	3.76
SAP	Technology	Germany	3.64
SANOFI	Health Care	France	2.94
Merck & Co. Inc.	Health Care	USA	2.94
ABBVIE	Health Care	USA	2.75
SIEMENS	Industrial Goods and Services	Germany	2.71
L'OREAL	Consumer Products and Services	France	2.56
SCHNEIDER ELECTRIC	Industrial Goods and Services	France	2.36

⁵ Based on the composition as of Aug. 31, 2023