EURO ISTOXX® OCEAN CARE 40 INDEX

Index description

The EURO iSTOXX Ocean Care 40 Index is comprised of 40 large and liquid stocks derived form the EURO STOXX Index universe. Stocks are selected from a pool of companies that are taking initiatives and implementing strong programmes within their business models towards efficient water management and have strong environmental policies.

Key facts

»Selection of 40 stocks ensures a good diversification within ICB super-sectors.

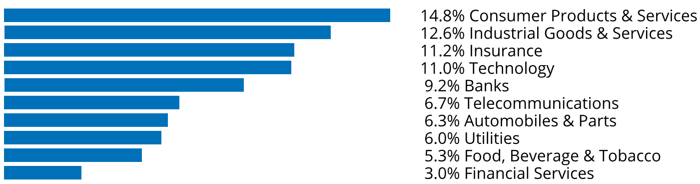
»Detailed Sustainalytics Environmental Key Performance Indicators help select companies with strong programmes implemented which ensure responsible water management.

»Liquidity filter ensures replicability.

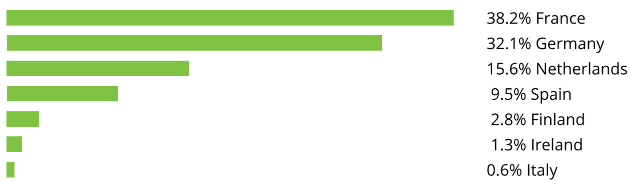
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO iSTOXX Ocean Care 40 Index	N/A	1.0	0.0	0.0	0.1	0.0	7.7	0.3	49.2
EURO STOXX Index	7,285.2	5,180.5	17.8	7.1	262.4	1.6	5.1	0.0	2.9

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO iSTOXX Ocean Care 40 Index	1.1	21.1	22.2	54.8	50.0	N/A	N/A	22.4	15.9	8.5
EURO STOXX Index	2.0	17.2	17.6	44.2	34.7	N/A	N/A	17.7	13.1	6.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
EURO iSTOXX Ocean Care 40 Index	15.3	15.2	16.8	18.9	20.8	N/A	N/A	1.2	0.7	0.4
EURO STOXX Index	14.5	14.4	16.0	17.9	19.9	N/A	N/A	1.0	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX Ocean Care 40 Index	1.0	1.0	1.0	1.0	1.0	3.4	3.3	3.3	3.3	3.3
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX Ocean Care 40 Index	1.0	1.0	1.0	1.0	1.0	-3.5	1.8	1.2	0.8	0.7

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

(EUR, net return), all data as of Jul. 31, 2023

ISTOXX INDICES

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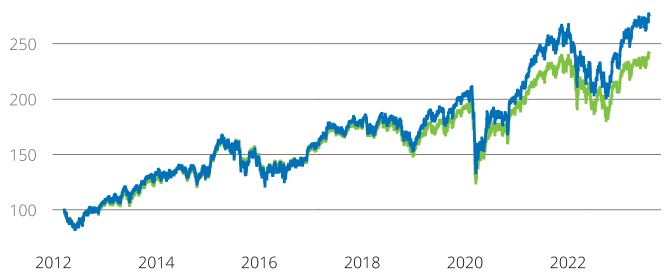
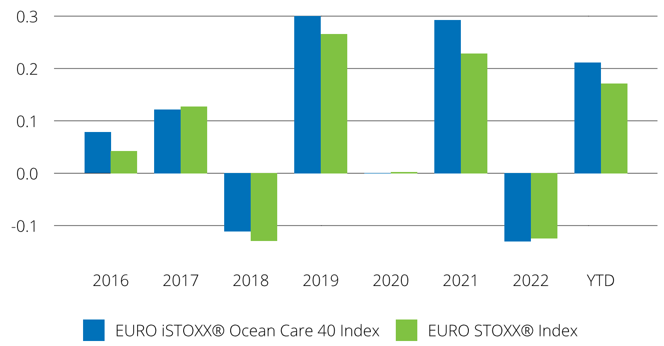
Fundamentals (for last 12 months)

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 Ocean Care 40 Index	15.4	13.4	14.4	13.3	1.9	3.0	1.3	3.8
EURO STOXX Index	15.4	12.5	13.5	12.2	1.7	2.9	1.1	10.6

Performance and annual returns[4]





Methodology

The EURO iSTOXX Ocean Care 40 Index is derived from the EURO STOXX Index universe. Companies which have no sustainable water management policies implemented within their business model (as assessed by Sustainalytics) or are not liquid are not eligible for selection.

Eligible companies are ranked based on their adjusted free-float market capitalization. The top 2 companies in each ICB super-sector are selected for the index. To reach 40 companies the remaining constituents are picked from the top ranked companies which were not yet selected.

The constituents are weighted based on their adjusted free-float market capitalization with a cap at 8%.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0504899243	IXOCE4GR	IXOCE4GR INDEX	.IXOCE4GR
Net Return	EUR	CH0504899292	IXOCE4NR	IXOCE4NR INDEX	.IXOCE4NR
Price	EUR	CH0504899284	IXOCE4P	IXOCE4P INDEX	.IXOCE4P
Gross Return	USD	CH0504899276	IXOCE4GV		.IXOCE4GV
Net Return	USD	CH0504899268	IXOCE4V		.IXOCE4V
Price	USD	CH0504899250	IXOCE4L		.IXOCE4L

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

Quick facts

Weighting	Price-weighted
Cap factor	8%
No. of components	40
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of March 19, 2012
History	Available since March 19, 2012
Inception date	Oct. 23, 2019

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 Mar. 19, 2012 to Jul. 31, 2023

(EUR, net return), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	7.67
L'OREAL	Consumer Products & Services	France	7.46
SIEMENS	Industrial Goods & Services	Germany	6.87
ALLIANZ	Insurance	Germany	5.96
AIRBUS	Industrial Goods & Services	France	5.67
DEUTSCHE TELEKOM	Telecommunications	Germany	5.15
HERMES INTERNATIONAL	Consumer Products & Services	France	4.83
BNP PARIBAS	Banks	France	4.82
IBERDROLA	Utilities	Spain	4.63
BCO SANTANDER	Banks	Spain	4.39

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