ISTOXX® CORE EURO & GLOBAL WATER INDEX

Index description

The iSTOXX Core Euro & Global Water Index combines 40 large and liquid companies from the EURO STOXX Index (the core) with 10 companies selected from the STOXX Developed Markets Total Market Index which are very liquid and have revenue exposure to water related products (the satellite).

Companies that Sustainalytics considers to be non-compliant based on the Sustainalytics Global Standards Screening assessment or to be involved with controversial weapons are excluded. Additionally, companies that generate above 10% of their revenues from conventional Oil&Gas or are involved in thermal coal extraction or in unconventional Oil&Gas are excluded.

Key facts

»Index allows exposure to the Water Theme as defined by Sustainanlytics's Sustainable Products Research.

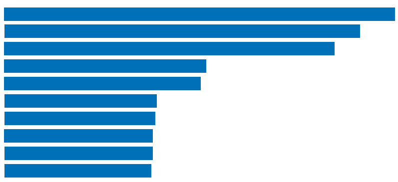
»Leveraging sustainability data from leading provider (Sustainalytics) to avoid exposure to companies engaged in controversial activities.

»Liquidity filter ensures replicability.

Descriptive statistics

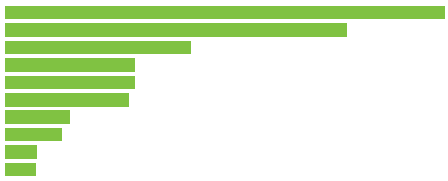
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Core Euro & Global Water Index	N/A	102.0	2.0	2.0	2.3	1.8	2.2	1.8	34.9
EURO STOXX Index	7,166.8	5,083.6	17.5	7.1	267.3	1.6	5.3	0.0	2.9

Supersector weighting (top 10)



15.8% Industrial Goods & Services
14.4% Banks
13.4% Utilities
8.2% Consumer Products & Services
8.0% Technology
6.2% Construction & Materials
6.1% Automobiles & Parts
6.0% Insurance
6.0% Food, Beverage & Tobacco
5.9% Health Care

Country weighting



28.1% France
21.9% Germany
11.9% United States
8.3% Italy
8.3% Spain
7.9% Netherlands
4.2% Ireland
3.6% Great Britain
2.0% Finland
2.0% Belgium

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Core Euro & Global Water Index	5.1	15.4	25.7	37.0	39.8	N/A	N/A	25.9	11.2	7.0
EURO STOXX Index	3.6	12.5	20.6	30.8	22.4	N/A	N/A	20.8	9.4	4.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio[2]				
iSTOXX Core Euro & Global Water Index	11.7	13.7	16.0	17.1	19.2	N/A	N/A	1.2	0.6	0.4
EURO STOXX Index	11.7	14.5	16.6	18.0	19.9	N/A	N/A	0.9	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Core Euro & Global Water Index	1.0	1.0	1.0	1.0	1.0	3.0	3.5	3.8	3.7	4.3
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Core Euro & Global Water Index	1.0	0.9	0.9	0.9	0.9	5.4	1.4	1.0	0.4	0.6

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

(EUR, price), all data as of Jun. 30, 2023

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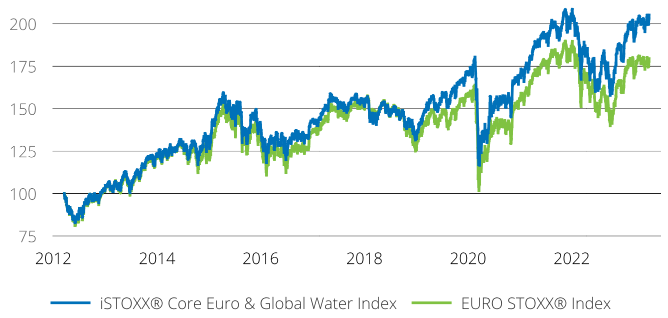
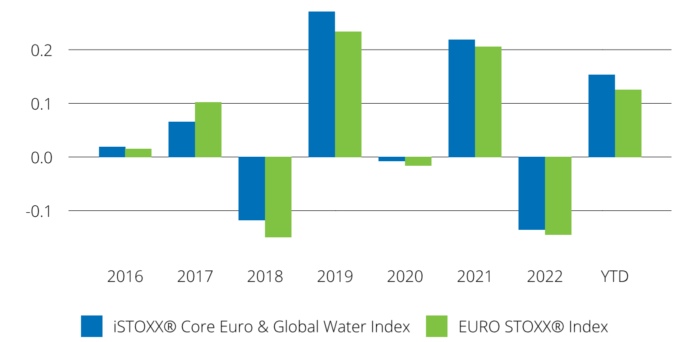
Fundamentals (for last 12 months)

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
iSTOXX Core Euro & Global Water Index	13.6	11.9	13.3	11.9	1.7	3.4	1.3	18.2
EURO STOXX Index	15.5	12.4	13.7	12.1	1.6	3.0	1.0	5.7

Performance and annual returns[4]





Methodology

The iSTOXX Core Euro & Global Water Index is derived from the EURO STOXX Index and STOXX Developed Markets Total Market Index.

The 40 largest companies in terms of free-float market capitalization from the EURO STOXX index and the most liquid companies from the STOXX Developed Markets Total Market index which have at least 25% revenue coming from Water related products are then combined to form the index composition.

Companies that Sustainalytics considers to be non-compliant based on the Sustainalytics Global Standards Screening assessment, or to be involved with controversial weapons, are excluded. Additionally, companies that generate above 10% of their revenues from conventional Oil & Gas or are involved in thermal coal extraction or in unconventional Oil & Gas are excluded

The constituents are equal weighted.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0546627917	SX5CORWG		.SX5CORWG
Net Return	EUR	CH0546627909	SX5CORWN	SX5CORWN INDEX	.SX5CORWN
Price	EUR	CH0546627891	SX5CORWP	SX5CORWP INDEX	.SX5CORWP
Gross Return	USD	CH0546627941	SX5CORWU		.SX5CORWU
Net Return	USD	CH0546627933	SX5CORWV		.SX5CORWV
Price	USD	CH0546627925	SX5CORWL		.SX5CORWL

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

Quick facts

Weighting	Equal Weighted
Cap factor	-
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available from Mar. 19, 2012
Inception date	May. 22, 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] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Jun. 30, 2023

(EUR, price), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
UNICREDIT	Banks	Italy	2.23
CRH	Construction & Materials	Ireland	2.17
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	2.09
PENTAIR	Industrial Goods & Services	United States	2.09
Industria de Diseno Textil SA	Retail	Spain	2.08
L'OREAL	Consumer Products & Services	France	2.08
STELLANTIS	Automobiles & Parts	Italy	2.08
DEUTSCHE TELEKOM	Telecommunications	Germany	2.08
LVMH MOET HENNESSY	Consumer Products & Services	France	2.07
DEUTSCHE POST	Industrial Goods & Services	Germany	2.07

[5] Based on the composition as of Jun. 30, 2023