

ISTOXX® USA OCEAN CARE 40 INDEX

Index description

The iSTOXX USA Ocean Care 40 Index is comprised of 40 large and liquid stocks derived from the US companies of the STOXX Global 1800 Index. 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

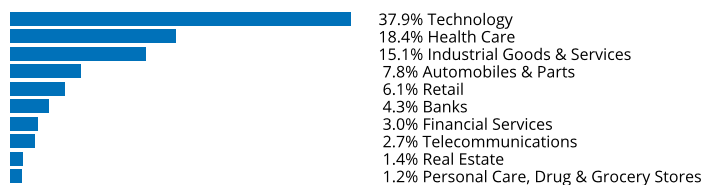
» Selection of 40 liquid stocks ensures a good tradability and replicability

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

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 USA Ocean Care 40 Index	N/A	1.0	0.0	0.0	0.1	0.0	10.0	0.8	N/A
STOXX USA 500 Index	42,792.9	41,091.6	82.2	36.0	2,755.7	8.3	6.7	0.0	3.5

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
iSTOXX USA Ocean Care 40 Index	3.5	27.4	27.4	115.8	154.4	N/A	N/A	27.7	29.6	20.8
STOXX USA 500 Index	3.7	24.5	24.5	93.1	116.1	N/A	N/A	24.6	24.7	16.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX USA Ocean Care 40 Index	22.7	15.8	15.8	24.5	21.1	N/A	N/A	1.6	1.1	0.9
STOXX USA 500 Index	18.7	13.5	13.5	22.6	19.3	N/A	N/A	1.6	1.0	0.8
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX USA Ocean Care 40 Index	1.0	1.0	1.0	1.0	1.0	6.4	4.7	4.7	4.6	4.9
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX USA Ocean Care 40 Index	1.2	1.1	1.1	1.1	1.1	-0.3	0.8	0.8	1.0	0.9

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

² Based on EURIBOR1M

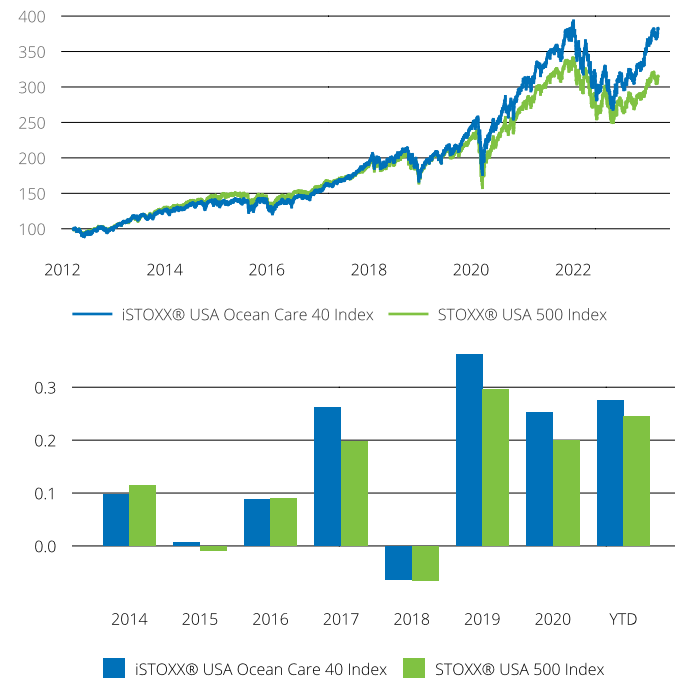
(USD, price), all data as of Dec. 31, 2021

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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 USA Ocean Care 40 Index	32.1	25.4	31.1	25.4	8.5	1.2	4.9	31.1
STOXX USA 500 Index	30.3	24.1	26.9	23.0	0.1	1.2	3.6	20.2

Performance and annual returns⁴

Methodology

Eligible companies are ranked based on their adjusted free-float market capitalization. The top 40 companies are selected.

The constituents are weighted based on their adjusted free-float market capitalization with a cap at 10%.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1147725555	IXOCUGR		.IXOCUGR
Net Return EUR	CH1147725563	IXOCUNR	IXOCUNR INDEX	.IXOCUNR
Price EUR	CH1147725530	IXOCUP		.IXOCUP
Gross Return USD	CH1147725522	IXOCUGV		.IXOCUGV
Net Return USD	CH1147725514	IXOCUV	IXOCUV INDEX	.IXOCUV
Price USD	CH1147725548	IXOCUL	IXOCUL INDEX	.IXOCUL

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

Quick facts

Weighting	Price-weighted
Cap factor	10%
No. of components	40
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	15:30:00 22:00:00
Base value/base date	100 as of March 19, 2012
History	Available since March 19, 2012
Inception date	Nov. 29, 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 Mar. 19, 2012 to Aug. 31, 2023

(USD, price), all data as of Dec. 31, 2021

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Apple Inc.	Technology	United States	9.99
NVIDIA Corp.	Technology	United States	7.93
TESLA	Automobiles & Parts	United States	7.83
UnitedHealth Group Inc.	Health Care	United States	4.93
Johnson & Johnson	Health Care	United States	4.93
JPMorgan Chase & Co.	Banks	United States	4.33
Home Depot Inc.	Retail	United States	4.08
VISA Inc. Cl A	Industrial Goods & Services	United States	3.52
ADOBE	Technology	United States	3.29
Accenture PLC Cl A	Industrial Goods & Services	United States	3.03

⁵ Based on the composition as of Dec. 31, 2021