

ISTOXX CORE EURO & GLOBAL WATER

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 Sustainalytics's Sustainable Products Research.

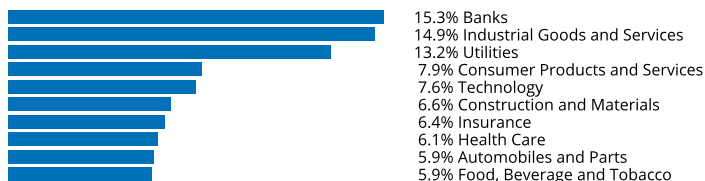
»Leveraging sustainability data from leading provider (Sustainalytics) to avoid exposure to companies engaged in controversial activities.

»Liquidity filter ensures replicability.

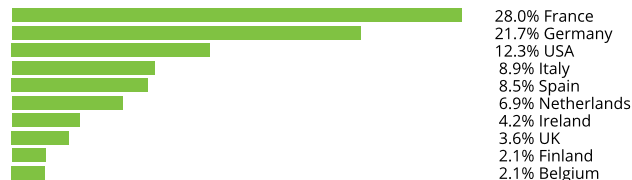
Descriptive statistics

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	N/A	100.0	2.0	2.0	2.4	1.0	2.4	1.0	40.4
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

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 Core Euro & Global Water	-4.5	13.1	18.2	30.5	36.8	N/A	N/A	18.3	9.4	6.5
EURO STOXX	-3.2	17.2	17.0	26.3	20.0	N/A	N/A	17.2	8.2	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Core Euro & Global Water	N/A	N/A	15.5	17.0	19.3	N/A	N/A	0.9	0.5	0.3
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	0.8	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Core Euro & Global Water	1.0	1.0	1.0	1.0	1.0	2.8	3.3	3.6	3.7	4.3
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Core Euro & Global Water	1.0	0.9	0.9	0.9	0.9	-5.6	0.8	0.2	0.2	0.6

¹ For information on data calculation, please refer to STOXX calculation reference guide.

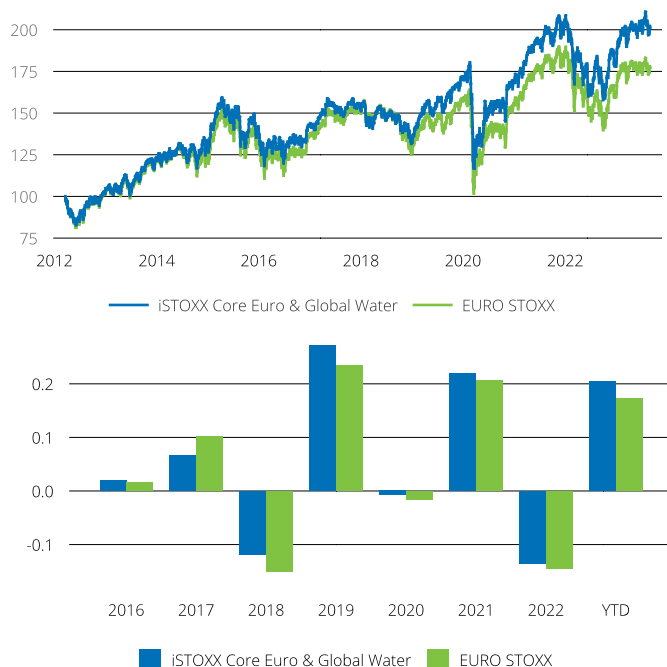
(EUR, price), all data as of Aug. 31, 2023

THEME INDICES

ISTOXX CORE EURO & GLOBAL WATER

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	13.0	11.6	12.3	11.6	1.7	3.2	1.3	18.3
EURO STOXX	14.7	12.1	12.7	11.7	1.6	2.9	1.0	4.3

Performance and annual returns⁴

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

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 Aug. 31, 2023

THEME INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
UNICREDIT	Banks	Italy	2.42
ADVANCED DRAINAGE SYS.	Construction and Materials	USA	2.37
PENTAIR	Industrial Goods and Services	USA	2.33
CRH	Construction and Materials	Ireland	2.33
STELLANTIS	Automobiles and Parts	Italy	2.26
BCO SANTANDER	Banks	Spain	2.23
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	2.21
MUENCHENER RUECK	Insurance	Germany	2.18
ING GRP	Banks	Netherlands	2.15
ALLIANZ	Insurance	Germany	2.15

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