

ISTOXX CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE SELECT 30

Index description

The iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index tracks companies involved in the construction and deployment of public infrastructure works in the US, Canada and Europe and that show the highest environmental standards. Final index screens select stocks with the lowest volatilities and highest dividend yields.

Index constituents provide assets and services needed to meet one of the biggest endeavors of the 21st century: the upgrading of public infrastructure in developed markets to support growing populations, urbanization, technological advancements and climate change. A list of more than 500 business sectors categorized by Revere (RBICS) help determine which companies derive revenues from the infrastructure theme. The index excludes companies in breach of Global Standards Screening and those involved with weapons, adult entertainment, gambling, oil & gas, thermal coal, nuclear power, tobacco or aerospace & defense. It incorporates those with the highest scores in 15 Key Performance Indicators for environmental practices and programs within their operations and management.

The final composition list is made up of the 30 companies.

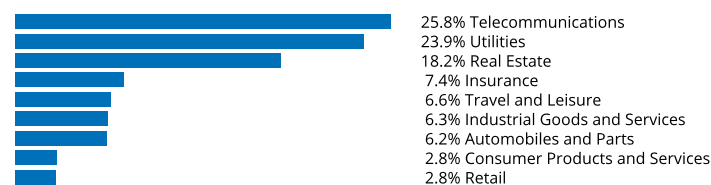
Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield.
- » Index allows targeted investment in the 'sustainable infrastructure' megatrend.
- » Detailed Revere data help select companies with a revenue exposure to sectors related to infrastructure.
- » Liquidity filter ensures replicability.
- » Companies are Global Standards Screening-compliant and are not involved in Controversial Weapons.
- » Product involvement filters are applied.
- » Environmental Key Performance indicators from Sustainalytics are taken into account to ensure that companies with no environmental consideration and weak or no sustainability policies in place, are excluded from the selection process.

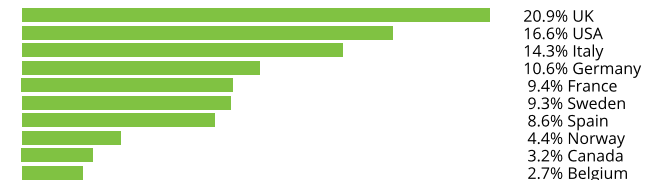
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30	N/A	1.0	0.0	0.0	0.0	0.0	4.5	2.7	162.4
STOXX Global Select 100 EUR	N/A	1.0	0.0	0.0	0.0	0.0	1.5	0.7	146.4

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 Cross-Atlantic Sustainable Infrastructure Select 30	-2.5	4.6	-6.7	9.4	4.5	N/A	N/A	-6.8	3.1	0.9
STOXX Global Select 100 EUR	-2.1	2.4	-3.8	27.1	13.3	N/A	N/A	-3.8	8.4	2.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30	N/A	N/A	16.2	14.5	17.4	N/A	N/A	-0.7	0.1	0.0
STOXX Global Select 100 EUR	N/A	N/A	8.2	8.3	13.3	N/A	N/A	-0.9	0.9	0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30	0.8	0.6	0.6	0.7	0.8	7.1	10.5	12.9	11.0	10.7
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30	1.3	1.0	1.2	1.1	1.0	-0.5	0.4	-0.2	-0.4	-0.1

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

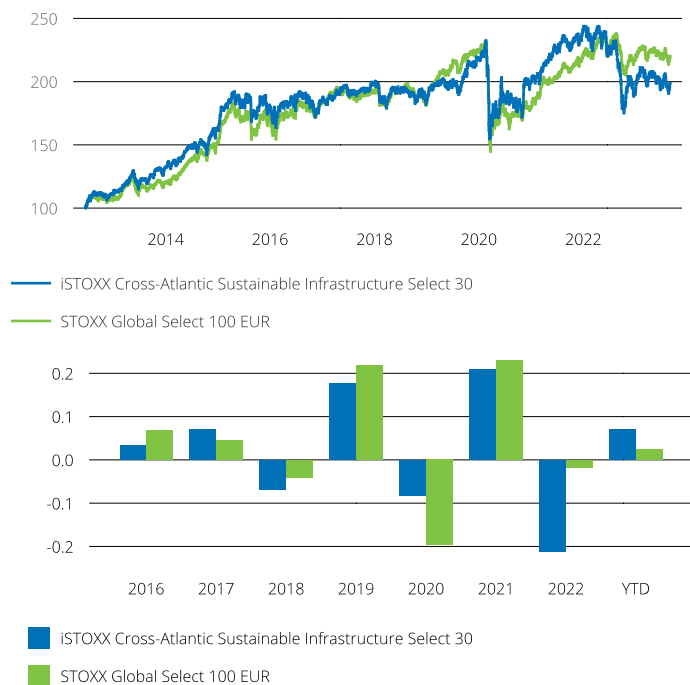
(EUR, gross return), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE

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 Cross-Atlantic Sustainable Infrastructure Select 30	28.6	12.5	10.3	11.7	1.0	5.6	0.9	0.2
STOXX Global Select 100 EUR	15.1	12.7	13.7	12.6	1.3	5.2	1.2	1.8

Performance and annual returns⁴

Methodology

The index universe is the union of STOXX® Europe Total Market, STOXX® USA Total Market and STOXX® Canada Total Market indices. Companies with revenue exposure above 10% to the sectors associated with the infrastructure megatrend are selected. These companies are screened on specific Environmental Key Performance indicators related to 'sustainable infrastructure', and companies that score below an acceptable threshold on more than half the KPIs they are assessed for are excluded. Additional filters are applied to ensure companies engaged in controversial activities, or are non-compliant with the Global Standards Screening, are excluded. The eligible companies are ranked based on their volatility; the top 50% of companies with the lowest volatility proceed to the next step. All remaining companies are ranked based on their dividend yield; the 30 companies with the highest yields are selected such that country and industry diversification constraints are met.

The index is weighted by the inverse of the selected stocks' volatility, capped at 10% and reviewed quarterly.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0509143977	.IXCSISGR	.IXCSISGR INDEX	.IXCSISGR
Price EUR	CH0509144017	.IXCSISP	.IXCSISP INDEX	.IXCSISP
Net Return EUR	CH0509143969	.IXCSISR	.IXCSISR INDEX	.IXCSISR
Net Return USD	CH0509143985	.IXCSISV		.IXCSISV
Price USD	CH0509143993	.IXCSISL		.IXCSISL
Gross Return USD	CH0509144009	.IXCSISGV		.IXCSISGV

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

Quick facts

Weighting	Inverse Volatility weighted
Cap factor	0.1
No. of components	30
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of Jun. 18, 2012
History	Available from Jun. 18, 2012
Inception date	Nov. 29, 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 gr. div. yield is calculated as gr. return index return minus price index return

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

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

ISTOXX CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE SELECT 30

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
FREENET	Telecommunications	Germany	4.46
TELENOR	Telecommunications	Norway	4.42
TELEFONICA	Telecommunications	Spain	4.37
Redeia Corporacion	Utilities	Spain	4.23
TERNA	Utilities	Italy	3.95
FNF Group	Insurance	USA	3.71
POSTE ITALIANE	Insurance	Italy	3.70
TELIA COMPANY	Telecommunications	Sweden	3.55
MICHELIN	Automobiles and Parts	France	3.51
WENDY'S/ARBY'S GROUP	Travel and Leisure	USA	3.50

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