

# ISTOXX® GLOBAL CLEAN ENERGY SELECTED 30 INDEX

## Index description

The iSTOXX Global Clean Energy Selected 30 Index is comprised of companies from selected countries and related to one or more of the following themes: Energy Efficiency, Energy Equipment, Energy Transition Solutions and Generate/Sell Energy. Revere (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the themes.

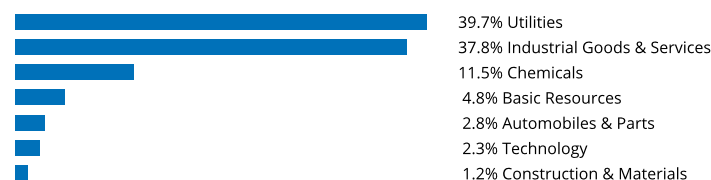
## Key facts

- » Selection of 30 liquid stocks with low volatility and high dividend yield.
- » Index allows targeted investment in the global clean energy.
- » Detailed FactSet Revere data help select companies with a revenue exposure above 20% to sectors related to the theme.
- » Liquidity filter ensures replicability.
- » Companies are GSS compliant and are not involved in Controversial Weapons.
- » Product involvement filters are applied.

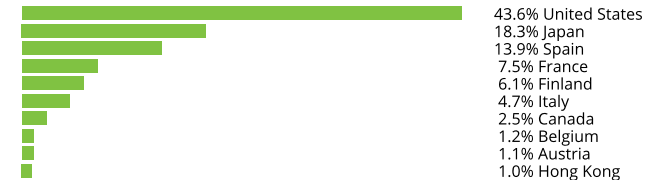
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Clean Energy Selected 30 Index	392.5	335.3	11.2	5.9	35.7	1.5	10.7	0.5	N/A
STOXX Global Select 100 USD Index	N/A	1.0	0.0	0.0	0.0	0.0	1.4	0.7	145.1

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Clean Energy Selected 30 Index	-2.8	5.5	2.4	48.7	71.8	N/A	N/A	2.4	14.2	11.6
STOXX Global Select 100 USD Index	-4.5	0.9	-6.3	22.4	9.3	N/A	N/A	-6.4	7.0	1.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Global Clean Energy Selected 30 Index	8.1	11.1	16.0	14.7	17.4	N/A	N/A	-0.0	0.9	0.6
STOXX Global Select 100 USD Index	8.0	8.3	11.3	11.2	14.1	N/A	N/A	-0.8	0.6	0.1
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Clean Energy Selected 30 Index	0.6	0.5	0.7	0.8	0.8	7.5	9.9	10.9	9.5	9.5
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Clean Energy Selected 30 Index	0.6	0.7	1.0	1.0	1.0	2.7	1.1	0.8	0.7	1.0

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

<sup>2</sup> Based on EURIBOR1M

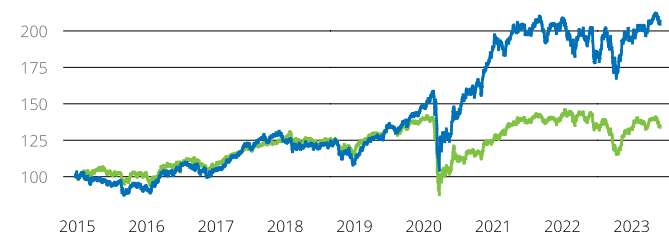
(USD, gross return), all data as of May 31, 2023

## ISTOXX INDICES

## ISTOXX® GLOBAL CLEAN ENERGY SELECTED 30 INDEX

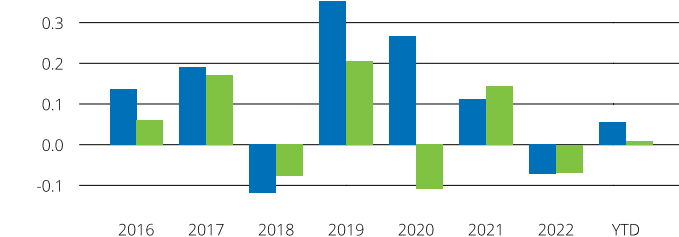
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Global Clean Energy Selected 30 Index	18.3	16.7	18.2	16.7	1.9	2.9	1.5	3.3
STOXX Global Select 100 USD Index	15.4	13.2	14.7	13.2	1.2	4.5	1.3	0.3

Performance and annual returns<sup>4</sup>

— iSTOXX® Global Clean Energy Selected 30 Index

— STOXX® Global Select 100 USD Index



■ iSTOXX® Global Clean Energy Selected 30 Index

■ STOXX® Global Select 100 USD Index

## Methodology

The iSTOXX Global Clean Energy Selected 30 Index is comprised of companies from selected countries and related to one or more of the following themes: Energy Efficiency, Energy Equipment, Energy Transition Solutions and Generate/Sell Energy. Reverse (RBICS) data allow a detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the themes.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213354520	ISCESLG		.ISCESLG
Net Return EUR	CH1213354538	ISCESLR	ISCESLR INDEX	.ISCESLR
Price EUR	CH1213354512	ISCESLP	ISCESLP INDEX	.ISCESLP
Gross Return USD	CH1213354553	ISCESLZ		.ISCESLZ
Net Return USD	CH1213354561	ISCESLV		.ISCESLV
Price USD	CH1213354546	ISCESLL		.ISCESLL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market cap weighted
Cap factor	10%
No. of components	30
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of December. 22, 2014
History	Available from Dec. 22, 2014
Inception date	February. 15, 2023

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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 22, 2014 to May 31, 2023

(USD, gross return), all data as of May 31, 2023

## ISTOXX® GLOBAL CLEAN ENERGY SELECTED 30 INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
IBERDROLA	Utilities	Spain	10.65
LINDE	Chemicals	United States	10.14
EATON CORP. PLC	Industrial Goods & Services	United States	10.01
Mitsubishi Electric Corp.	Industrial Goods & Services	Japan	8.33
Edison International	Utilities	United States	7.69
LEGRAND	Industrial Goods & Services	France	7.50
Eversource Energy	Utilities	United States	7.19
UPM KYMMENE	Basic Resources	Finland	4.76
HUBBELL	Industrial Goods & Services	United States	4.52
TERNA	Utilities	Italy	3.51

<sup>5</sup> Based on the composition as of May 31, 2023

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