

# ISTOXX® CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE SELECT 30 INDEX

## 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.

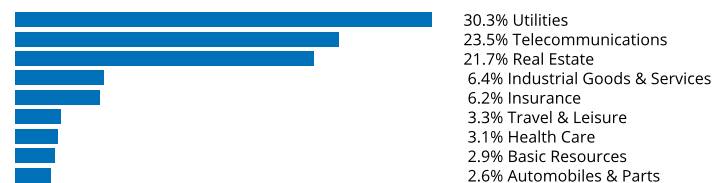
## Key facts

- » 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.

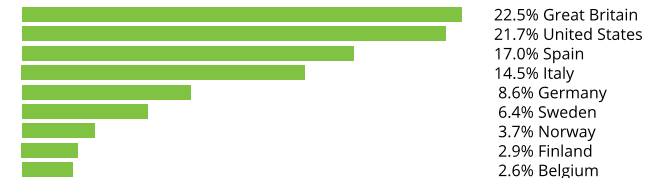
## Descriptive statistics

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 Index	N/A	1.0	0.0	0.0	0.0	0.0	4.8	2.6	162.5
STOXX Global Select 100 EUR Index	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 figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index	-4.2	4.7	-16.8	9.2	4.3	N/A	N/A	-17.0	3.0	0.9
STOXX Global Select 100 EUR Index	-1.7	1.9	-5.7	27.5	15.8	N/A	N/A	-5.7	8.5	3.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index	11.6	13.6	16.7	15.5	17.2	N/A	N/A	-1.2	0.1	0.0
STOXX Global Select 100 EUR Index	7.0	7.5	8.5	9.9	13.3	N/A	N/A	-0.9	0.7	0.2
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index	0.7	0.5	0.6	0.7	0.8	7.9	12.0	13.6	11.6	10.6
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index	1.2	0.8	1.2	1.0	1.0	-3.6	0.5	-0.9	-0.4	-0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

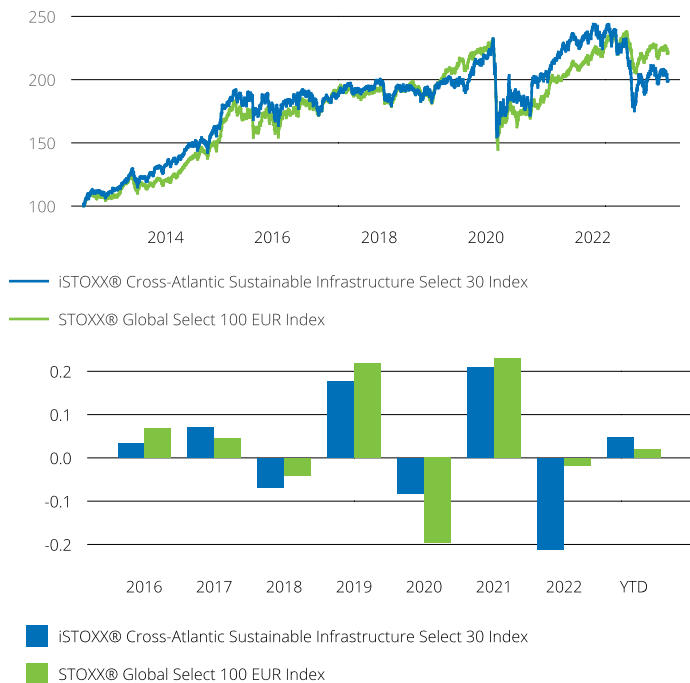
(EUR, gross return), all data as of May 31, 2023

## 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 (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Cross-Atlantic Sustainable Infrastructure Select 30 Index	16.6	13.7	13.2	13.7	1.3	5.1	1.3	0.1
STOXX Global Select 100 EUR Index	14.9	12.4	13.9	12.4	1.3	4.7	1.2	0.3

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

## 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
Net Return EUR	CH0509143969	.IXCSISR	.IXCSISR INDEX	.IXCSISR
Price EUR	CH0509144017	.IXCSISP	.IXCSISP INDEX	.IXCSISP
Gross Return USD	CH0509144009	.IXCSISGV		.IXCSISGV
Net Return USD	CH0509143985	.IXCSISV		.IXCSISV
Price USD	CH0509143993	.IXCSISL		.IXCSISL

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

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

<sup>4</sup> STOXX data from Jun. 18, 2012 to May 31, 2023

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

## ISTOXX INDICES

ISTOXX® CROSS-ATLANTIC SUSTAINABLE INFRASTRUCTURE SELECT  
30 INDEXTop 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
IBERDROLA	Utilities	Spain	4.78
TELEFONICA	Telecommunications	Spain	4.41
RED ELECTRICA CORPORATION	Utilities	Spain	4.37
TERNA	Utilities	Italy	4.29
AVANGRID	Utilities	United States	4.07
ITALGAS	Utilities	Italy	4.01
TELIA COMPANY	Telecommunications	Sweden	3.79
ASSURA	Real Estate	Great Britain	3.77
TELENOR	Telecommunications	Norway	3.73
LXI REIT PLC	Real Estate	Great Britain	3.53

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