

ISTOXX GLOBAL CLEAN ENERGY SELECTED 30

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.

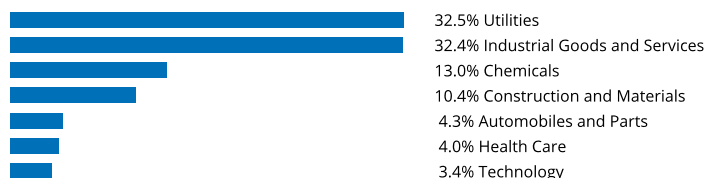
» Companies are GSS compliant and are not involved in Controversial Weapons.

» Product involvement filters are applied.

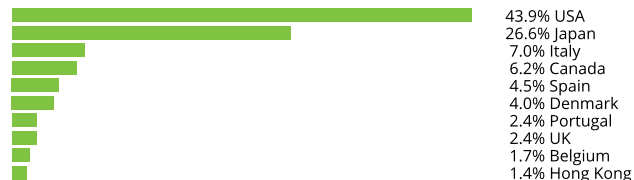
Descriptive statistics

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	289.6	225.3	7.5	5.2	27.6	0.9	12.2	0.4	108.6
STOXX Global Select 100 USD	N/A	1.1	0.0	0.0	0.0	0.0	1.5	0.8	145.1

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 Global Clean Energy Selected 30	-2.8	9.0	10.1	24.0	49.5	N/A	N/A	10.2	7.5	8.5
STOXX Global Select 100 USD	-4.1	-2.5	-3.1	-0.8	-15.6	N/A	N/A	-3.1	-0.3	-3.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Clean Energy Selected 30	N/A	N/A	14.5	14.2	17.4	N/A	N/A	0.4	0.5	0.5
STOXX Global Select 100 USD	N/A	N/A	10.6	10.1	14.1	N/A	N/A	-0.6	-0.1	-0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Clean Energy Selected 30	0.9	0.6	0.7	0.8	0.8	5.7	8.6	10.1	9.3	9.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Global Clean Energy Selected 30	1.1	0.8	1.0	1.1	1.0	2.6	1.8	1.3	0.8	1.2

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

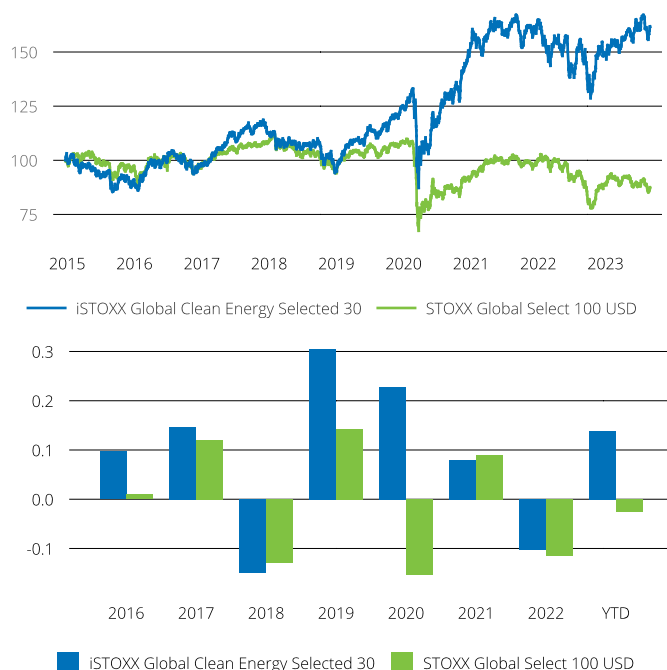
(USD, price), all data as of Aug. 31, 2023

ISTOXX INDICES

ISTOXX GLOBAL CLEAN ENERGY SELECTED 30

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 Global Clean Energy Selected 30	22.8	18.9	22.8	18.9	1.9	2.4	1.4	65.0
STOXX Global Select 100 USD	15.3	12.9	14.3	12.8	1.2	4.4	1.2	1.9

Performance and annual returns⁴

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. 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.

Versions and symbols

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

Complete list available here: 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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 22, 2014 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
EATON CORP. PLC	Industrial Goods and Services	USA	12.23
LINDE	Chemicals	USA	10.66
Edison International	Utilities	USA	10.01
Mitsubishi Electric Corp.	Industrial Goods and Services	Japan	9.23
AECOM	Construction and Materials	USA	5.41
TERNA	Utilities	Italy	5.18
Sumitomo Electric Industries L	Automobiles and Parts	Japan	4.32
NOVOZYMES	Health Care	Denmark	4.04
Rohm Co. Ltd.	Technology	Japan	3.44
FUJII ELECTRIC	Industrial Goods and Services	Japan	3.13

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