

STOXX GLOBAL WIND ENERGY

Index description

The STOXX Global Wind Energy Index is comprised of companies with significant exposure to the wind energy distribution and related manufacturing industry through direct revenue. The adoption of renewable energy is accelerating as governments and corporations increase decarbonization efforts to mitigate the impacts of climate change.

Revere (RBICS) Focus and Revenue datasets allow detailed breakdown of the revenue sources of the eligible companies, helping this index to select companies with substantial exposure to the wind energy industry.

Key facts

»Index provides targeted exposure to companies that stand to benefit from the advancement of the global wind energy industry.

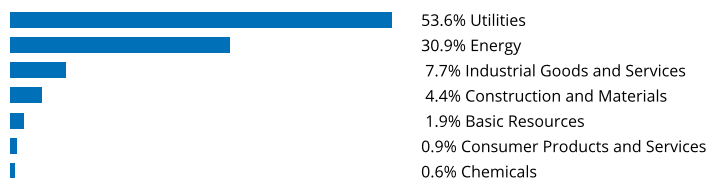
»Liquidity and size filters ensure replicability of the index.

»FactSet Revere data allow detailed and accurate revenue breakdown of eligible companies.

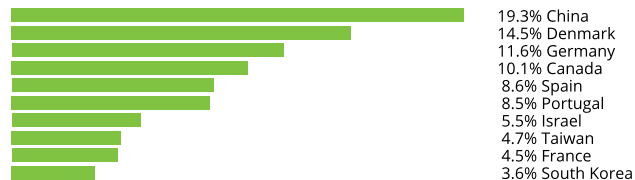
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global Wind Energy	N/A	827.6	17.2	11.5	70.1	1.0	8.5	0.1	0.0
STOXX World AC All Cap	87,343.2	73,035.0	6.3	0.7	2,811.7	0.0	3.8	0.0	4.6

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
STOXX Global Wind Energy	-11.0	-15.9	-21.7	-16.4	35.8	N/A	N/A	-21.6	-5.8	6.3
STOXX World AC All Cap	-2.9	21.8	13.1	21.8	39.0	N/A	N/A	13.1	6.8	6.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Wind Energy	N/A	N/A	19.5	22.7	22.4	N/A	N/A	-1.4	-0.3	0.3
STOXX World AC All Cap	N/A	N/A	14.7	14.9	17.5	N/A	N/A	0.6	0.4	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Wind Energy	0.5	0.6	0.7	0.5	0.6	15.6	13.6	14.5	19.2	17.6
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Wind Energy	0.9	1.0	0.9	0.8	0.8	-6.3	-3.4	-2.5	-0.7	-0.1

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

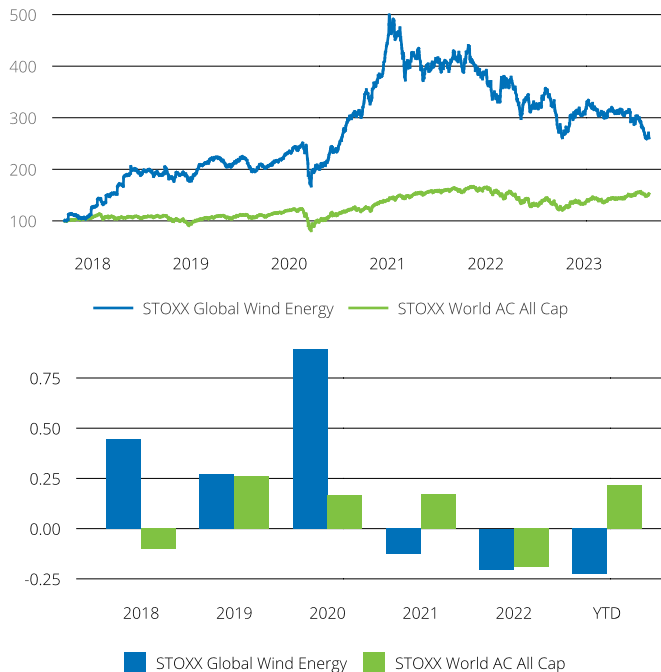
(USD, net return), all data as of Aug. 31, 2023

THEME INDICES

STOXX GLOBAL WIND ENERGY

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
STOXX Global Wind Energy	41.6	37.8	13.7	17.0	1.5	1.1	0.8	-12.5
STOXX World AC All Cap	21.0	17.4	17.3	16.4	0.2	1.9	1.5	8.3

Performance and annual returns⁴

Methodology

The parent index of the STOXX Global Wind Energy Index is the STOXX World AC All Cap Index.

A set of size and liquidity screens are applied on the Global Wind Energy Index to capture liquid companies from eligible countries. The Global Wind Energy Index selects companies that generate more than 50% of revenues within the sectors associated with the wind energy theme. Companies with RBICS Focus classification from one of the associated sectors are also selected.⁷

The index is price-weighted with weighting factors based on free-float market capitalization with concentration capping and its composition is reviewed annually in September.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH1265416268	STXWINDP		.STXWINDP
Gross Return EUR	CH1265416250	STXWINDG		.STXWINDG
Net Return EUR	CH1265416359	STXWINDR		.STXWINDR
Price USD	CH1265416227	STXWINDL		.STXWINDL
Gross Return USD	CH1265416300	STXWINDZ		.STXWINDZ
Net Return USD	CH1265416383	STXWINDV	STXWINDV INDEX	.STXWINDV

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

Quick facts

Weighting	Price weighted with a weighting factor and capping factor
Cap factor	8%
No. of components	Variable
Review frequency	Annual - Sep
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of Sep. 18, 2017
History	Available from Sep. 18, 2017
Inception date	June. 26, 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 Sep. 18, 2017 to Aug. 31, 2023

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

THEME INDICES

STOXX GLOBAL WIND ENERGY

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
EDP RENOVAVEIS	Utilities	Portugal	8.47
VESTAS WIND SYSTEMS	Energy	Denmark	8.07
ORSTED	Utilities	Denmark	6.43
SIEMENS ENERGY	Energy	Germany	5.53
NORTHLAND POWER	Utilities	Canada	4.91
NEOEN SA	Utilities	France	4.52
ACCIONA S.A.	Construction and Materials	Spain	4.40
ENLIGHT RENEW. ENERGY	Utilities	Israel	3.82
China Longyuan 'H'	Energy	China	3.72
NORDEX	Energy	Germany	3.59

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