

# ISTOXX MUTB GLOBAL PARIS ALIGNED

## Index description

The iSTOXX MUTB Japan Paris Aligned Index is designed to help investors shift towards a low-carbon economy.

This index is based on liquid securities selected from its parent index, STOXX Japan 1800.

Companies identified as non-compliant according to their Global Standards Screening (GSS) assessment or that are involved in Very Severe ESG Controversies or Controversial Weapons or Tobacco Production, are not eligible for selection.

Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection.

Furthermore, companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15 are excluded from the selection universe.

The weighing process follows an optimization model that minimizes its exposure to a risk score consisting of four sustainable terms subject to

## Key facts

»Created to help investors shift towards a low carbon economy by aligning with a 2C scenario.

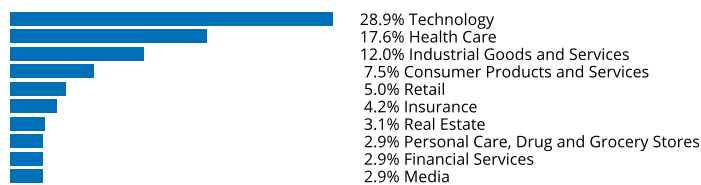
»The indices aim to reduce their greenhouse gases emission intensity by at least 50%, when compared to their underlying benchmarks, or to provide 7% year on year decarbonization choosing the lowest of those two targets.

»The aggregate sector exposure to low-carbon transition, high climate impact sectors is not overweight, relative its parent index.

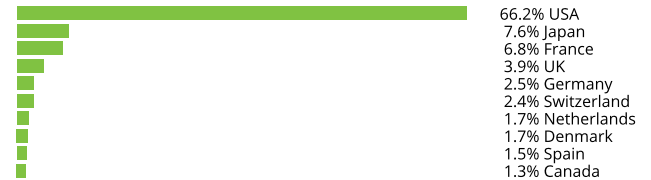
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX MUTB Global Paris Aligned	N/A	101.5	0.3	0.1	5.5	0.0	5.5	0.0	40.2
STOXX Global 1800	58,187.4	52,801.6	29.3	10.2	2,590.6	1.1	4.9	0.0	3.1

## 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 MUTB Global Paris Aligned	-0.8	15.5	8.4	34.6	N/A	N/A	N/A	8.4	10.4	N/A
STOXX Global 1800	-0.8	22.0	7.5	40.2	61.9	N/A	N/A	7.6	12.0	10.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
iSTOXX MUTB Global Paris Aligned	N/A	N/A	13.8	14.5	17.1	N/A	N/A	0.3	0.7	0.7
STOXX Global 1800	N/A	N/A	13.8	14.5	17.7	N/A	N/A	0.3	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX MUTB Global Paris Aligned	1.0	1.0	1.0	1.0	1.0	2.3	2.8	2.9	3.1	3.5
Index to benchmark	Beta					Annualized information ratio				
iSTOXX MUTB Global Paris Aligned	1.1	1.0	1.0	1.0	1.0	0.0	0.4	0.1	-0.5	0.1

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

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

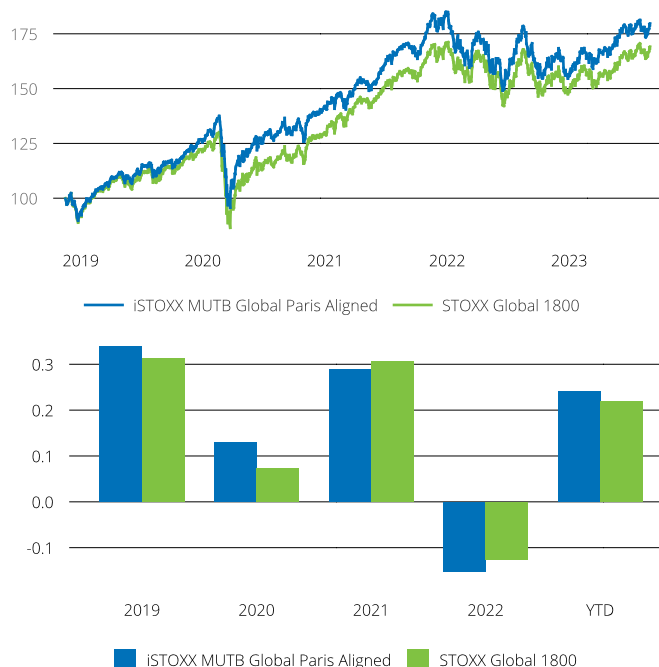
# ISTOXX INDICES

## ISTOXX MUTB GLOBAL PARIS ALIGNED

### 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 MUTB Global Paris Aligned	32.5	21.8	26.5	21.7	4.4	2.0	3.2	15.1
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.3	1.9	10.8

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



### Methodology

The MUTB Paris Aligned Index Family is designed to help investors shift towards a low-carbon economy. Each index is based on a selection of liquid securities from its parent index.

Companies identified as non-compliant according to their Global Standards Screening (GSS) assessment or that are involved in Very Severe ESG Controversies or Controversial Weapons or Tobacco Production, are not eligible for selection. Securities that generate revenues above a certain threshold from coal, oil and gas exploration or processing activities, or from fossil fuel-based power generation are not considered for selection.

Furthermore, companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15 are excluded from the selection universe.

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Price EUR	CH1258176192	ISMUGLP		.ISMUGLP
Gross Return EUR	CH1258176119	ISMUGLGR		.ISMUGLGR
Net Return EUR	CH1258176275	ISMUGLR		.ISMUGLR
Price JPY	CH1258176259	ISMUGLYP	ISMUGLYP INDEX	.ISMUGLYP
Gross Return JPY	CH1258176226	ISMUGLYG	ISMUGLYG INDEX	.ISMUGLYG
Net Return JPY	CH1258176358	ISMUGLYN	ISMUGLYN INDEX	.ISMUGLYN
Price USD	CH1258176366	ISMUGLL		.ISMUGLL
Gross Return USD	CH1258176143	ISMUGLGV		.ISMUGLGV
Net Return USD	CH1258176150	ISMUGLV		.ISMUGLV

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

### Quick facts

Weighting	Price weighted
Cap factor	Variable
No. of components	Variable
Review frequency	Semi-Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	100 as of November. 19, 2018
History	Available from Nov. 19, 2018
Inception date	March. 31, 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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

### DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

### 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 Nov. 16, 2018 to Aug. 31, 2023

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

## ISTOXX MUTB GLOBAL PARIS ALIGNED

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Apple Inc.	Technology	USA	5.45
Microsoft Corp.	Technology	USA	4.70
NVIDIA Corp.	Technology	USA	2.76
TESLA	Automobiles and Parts	USA	1.77
Amazon.com Inc.	Retail	USA	1.70
Eli Lilly & Co.	Health Care	USA	1.44
VISA Inc. Cl A	Industrial Goods and Services	USA	1.21
MasterCard Inc. Cl A	Industrial Goods and Services	USA	1.13
Johnson & Johnson	Health Care	USA	1.12
NOVO NORDISK B	Health Care	Denmark	1.10

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

---