

ISTOXX® GLOBAL LOW CARBON EX-CONTROVERSIAL ACTIVITIES SELECT 30 INDEX

Index description

The iSTOXX Global Low Carbon ex-Controversial Activities Select 30 Index selects 30 liquid companies with low volatilities and high dividend yields from the underlying index, the STOXX Global 1800 Index. Only companies with the lowest 70% carbon intensity figures in the underlying index are considered for selection. Companies are excluded from the selection list if they breach the Global Standards Screening or are involved in controversial weapons. Further product involvement screens are applied; Conventional and Unconventional Oil & Gas, Thermal Coal, Tobacco, Nuclear Power, Weapons (Small Arms and Military Contracting), Gambling, Adult Entertainment, Aerospace and Defence. The remaining companies are ranked in descending order of their dividend yields, and 150 with the highest ranks are used to select companies with the lowest volatilities.

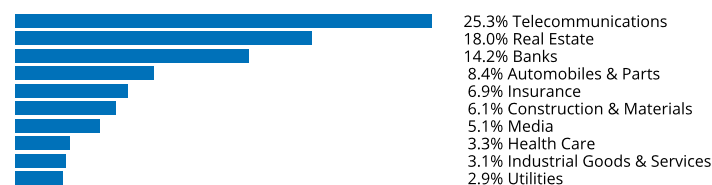
Key facts

- »A selection of 30 liquid stocks with low volatilities and high dividend yields
- »Constituents are selected from a pool of companies with the lowest emission intensity figures
- »Companies are Global Standards Screening compliant, and are not involved in controversial weapons
- »Further product involvement filters are applied

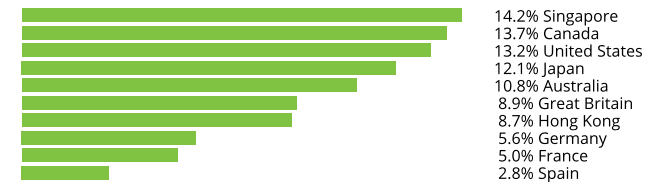
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Low Carbon ex-Controversial Activities Select 30 Index	N/A	1.0	0.0	0.0	0.0	0.0	5.0	1.9	177.8
STOXX Global 1800 Index	57,683.7	52,286.5	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

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 Low Carbon ex-Controversial Activities Select 30 Index	1.4	4.1	5.3	32.7	11.1	N/A	N/A	5.3	10.0	2.2
STOXX Global 1800 Index	3.7	12.5	14.1	45.3	67.3	N/A	N/A	14.3	13.4	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
iSTOXX Global Low Carbon ex-Controversial Activities Select 30 Index	7.6	8.6	9.1	9.8	13.8	N/A	N/A	0.3	1.0	0.2
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Low Carbon ex-Controversial Activities Select 30 Index	0.7	0.7	0.7	0.6	0.7	6.7	8.9	11.2	11.7	11.8
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Low Carbon ex-Controversial Activities Select 30 Index	0.6	0.5	0.4	0.4	0.6	-4.0	-1.8	-0.8	-0.4	-0.8

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

² Based on EURIBOR1M

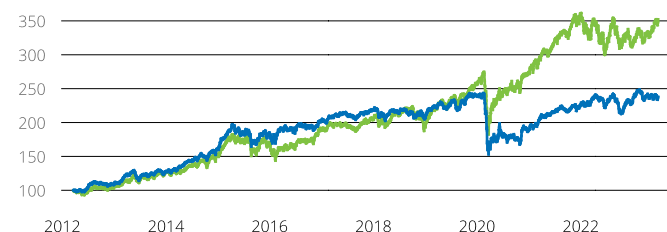
(EUR, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

ISTOXX® GLOBAL LOW CARBON EX-CONTROVERSIAL

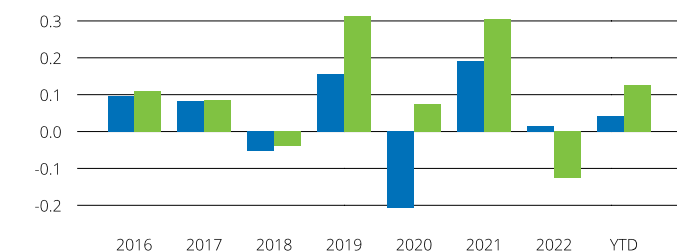
Fundamentals (for last 12 months)

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 Low Carbon ex-Controversial Activities Select 30 Index	10.6	9.5	9.5	9.5	1.1	6.1	1.0	9.5
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	2.5	1.9	10.8

Performance and annual returns⁴

— iSTOXX® Global Low Carbon ex-Controversial Activities Select 30 Index

— STOXX® Global 1800 Index



■ iSTOXX® Global Low Carbon ex-Controversial Activities Select 30 Index

■ STOXX® Global 1800 Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0465755632	IXGLCSG	IXGLCSG INDEX	.IXGLCSG
Net Return EUR	CH0465755616	IXGLCSN	IXGLCSN INDEX	.IXGLCSN
Price EUR	CH0465755566	IXGLCSP	IXGLCSP INDEX	.IXGLCSP
Gross Return USD	CH0465755582	IXGLCSU		.IXGLCSU
Net Return USD	CH0465755533	IXGLCSV		.IXGLCSV
Price USD	CH0465755558	IXGLCSL		.IXGLCSL

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

Methodology

The iSTOXX Global Low Carbon ex-Controversial Activities Select 30 Index is based on the STOXX Global 1800 Index. Only companies with the lowest 70% carbon emission figures in the underlying index are considered for selection.

STOXX will exclude companies that Sustainability considers to be non-compliant with the Global Standards Screening, and companies involved in controversial weapons. Furthermore, companies involved in Weapons (Small Arms and Military Contracting), Conventional Oil & Gas, Unconventional Oil & Gas, Thermal Coal, Nuclear Power, Tobacco, Gambling, Adult Entertainment, Aerospace and Defence are also excluded.

The remaining companies are ranked in descending order of their dividend yields. The top ranking 150 companies are used to select 30 with the lowest volatilities with some industry, country and regional constraints.

Quick facts

Weighting	Inverse Volatility
Cap factor	Maximum 10%
No. of components	30
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	00:00:01 22:15:00
Base value/base date	100 as of Mar. 19, 2012
History	Available since Mar. 19, 2012
Inception date	Apr. 01, 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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

ISTOXX INDICES

ISTOXX® GLOBAL LOW CARBON EX-CONTROVERSIAL ACTIVITIES
SELECT 30 INDEXTop 10 Components⁵

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	5.04
Oversea-Chinese Banking Corp.	Banks	Singapore	5.00
SOFTBANK	Telecommunications	Japan	4.95
BCE Inc.	Telecommunications	Canada	4.72
DBS Group Holdings Ltd.	Banks	Singapore	4.71
TELUS	Telecommunications	Canada	4.53
United Overseas Bank Ltd.	Banks	Singapore	4.49
Power Corp. of Canada	Insurance	Canada	4.49
Haseko Corp.	Construction & Materials	Japan	4.06
Verizon Communications Inc.	Telecommunications	United States	3.54

⁵ Based on the composition as of Jun. 30, 2023