

# ISTOXX GLOBAL LOW CARBON EX-CONTROVERSIAL ACTIVITIES SELECT 30

## 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

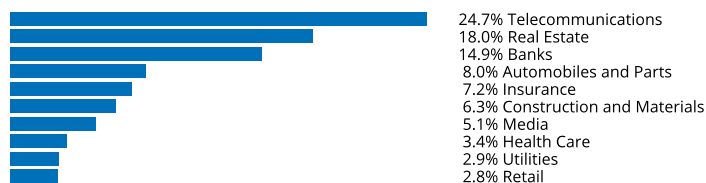
»Companies are Global Standards Screening compliant, and are not involved in controversial weapons

»Further product involvement filters are applied

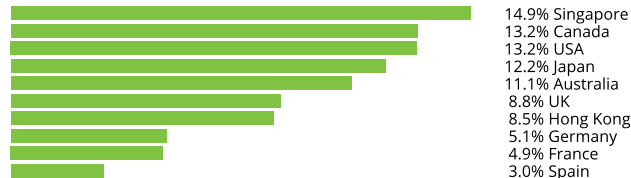
## Descriptive statistics

| Index  | Market cap (USD bn.) |            | Components (USD 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 | N/A                  | 1.1        | 0.0                  | 0.0    | 0.1     | 0.0      | 5.4                  | 1.9      | 181.1          |
| STOXX Global 1800  | 63,153.7             | 57,308.2   | 31.8                 | 11.1   | 2,811.7 | 1.2      | 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 Global Low Carbon ex-Controversial Activities Select 30 | -4.1                      | 5.3  | 10.0 | 20.3 | 3.3  | N/A                          | N/A  | 10.1 | 6.4  | 0.7  |
| STOXX Global 1800  | -2.4                      | 25.1 | 16.0 | 27.2 | 51.0 | N/A                          | N/A  | 16.2 | 8.4  | 8.7  |
| Index volatility and risk                                      | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |      |      |      |      |
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX Global Low Carbon ex-Controversial Activities Select 30 | N/A                       | N/A  | 12.6 | 11.7 | 15.1 | N/A                          | N/A  | 0.5  | 0.5  | 0.0  |
| STOXX Global 1800  | N/A                       | N/A  | 15.7 | 15.6 | 18.2 | N/A                          | N/A  | 0.8  | 0.5  | 0.5  |
| Index to benchmark   | Correlation               |      |      |      |      | Tracking error (%)           |      |      |      |      |
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX Global Low Carbon ex-Controversial Activities Select 30 | 0.8                       | 0.7  | 0.7  | 0.7  | 0.8  | 7.7                          | 8.4  | 10.5 | 11.5 | 11.8 |
| Index to benchmark   | Beta                      |      |      |      |      | Annualized information ratio |      |      |      |      |
|  | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX Global Low Carbon ex-Controversial Activities Select 30 | 0.7                       | 0.6  | 0.6  | 0.5  | 0.6  | -2.6                         | -1.8 | -0.6 | -0.3 | -0.8 |

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

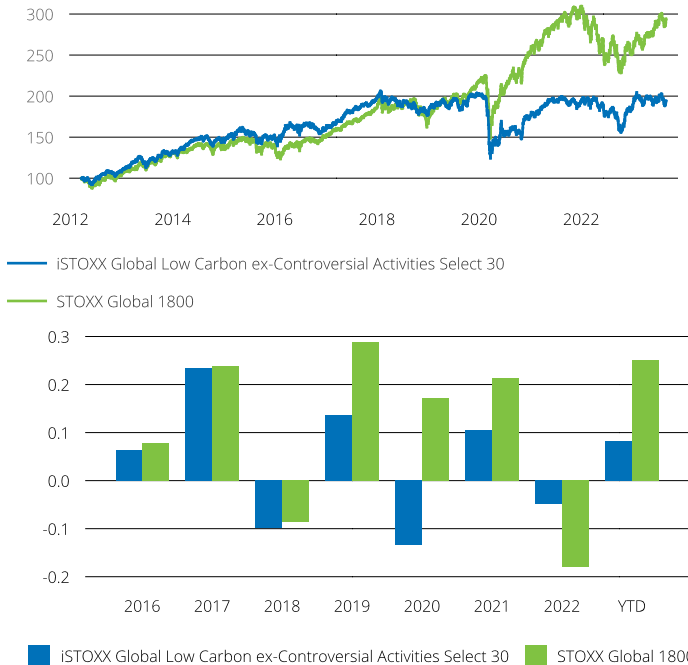
(USD, gross return), all data as of Aug. 31, 2023

## ISTOXX INDICES

## ISTOXX GLOBAL LOW CARBON EX-CONTROVERSIAL ACTIVITIES

## Fundamentals (for last 12 months)

| Index  | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|--|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|  | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| ISTOXX Global Low Carbon ex-Controversial Activities Select 30 | 13.6                             | 9.5       | 10.5                             | 9.5       | 1.1            | 6.2                                | 1.1             | 9.8                 |
| STOXX Global 1800  | 20.8                             | 17.7      | 18.7                             | 17.4      | 0.1            | 2.5                                | 1.9             | 10.8                |

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

## 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.

## Versions and symbols

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

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

## Quick facts

|                          |                               |
|--------------------------|-------------------------------|
| Weighting                | Inverse Volatility            |
| Cap factor               | Maximum 10%                   |
| No. of components        | 30                            |
| Review frequency         | Quarterly                     |
| Calculation/distribution | dayend                        |
| Calculation hours        | 22:15:00 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.

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

<sup>4</sup> STOXX data from Mar. 19, 2012 to Aug. 31, 2023

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

## ISTOXX INDICES

ISTOXX GLOBAL LOW CARBON EX-CONTROVERSIAL ACTIVITIES SELECT  
30Top 10 Components<sup>5</sup>

| Company                       | Supersector                | Country   | Weight (%) |
|-------------------------------|----------------------------|-----------|------------|
| SOFTBANK                      | Telecommunications         | Japan     | 5.42       |
| Oversea-Chinese Banking Corp. | Banks                      | Singapore | 5.21       |
| DBS Group Holdings Ltd.       | Banks                      | Singapore | 5.08       |
| ORANGE                        | Telecommunications         | France    | 4.94       |
| United Overseas Bank Ltd.     | Banks                      | Singapore | 4.65       |
| Power Corp. of Canada         | Insurance                  | Canada    | 4.62       |
| BCE Inc.                      | Telecommunications         | Canada    | 4.45       |
| Haseko Corp.                  | Construction and Materials | Japan     | 4.18       |
| TELUS                         | Telecommunications         | Canada    | 4.15       |
| CK Asset Holdings Ltd         | Real Estate                | Hong Kong | 3.45       |

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