

# EURO ISTOXX<sup>®</sup> AMBITION CLIMAT PAB INDEX

## Index description

The EURO STOXX Ambition Climat PAB Index is based on liquid securities from the EURO STOXX Total Market Index. The index follows the EU Paris-aligned benchmark (EU PAB) requirements outlined by the European Commission in the Technical Expert Group (TEG) Final Report on climate benchmarks.

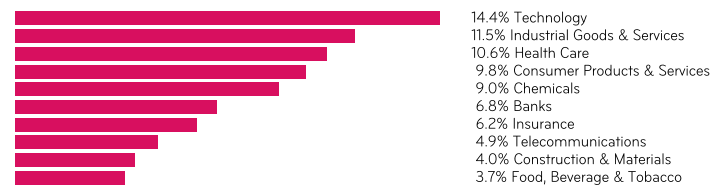
Companies identified as non-compliant based on Sustainalytics Global Standards Screening (GSS) assessment, or are involved in anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium and white phosphorus weapons are not eligible for selection. Securities that generate revenues above a certain threshold from coal, oil, gas or generate power with carbon intensity of lifecycle emissions higher than 100gCO<sub>2</sub>e/kWh, as identified by ISS ESG, are excluded. The weighing process follows an optimization process to meet the minimum requirements detailed in the TEG report. The index aims to reduce its greenhouse gas intensity by at least 50% when compared to the benchmark. The index is also designed to meet the year on year 7% decarbonisation target, with trajectory in line or beyond the 2°C scenario by 2050, as verified by ISS ESG.

Green to brown energy revenue share ratio of the index is at least four times that of the benchmark. The index ensures that high

## 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
EURO iSTOXX Ambition Climat PAB Index	0.0	998.7	3.0	0.8	52.5	0.1	5.3	0.0	52.4
EURO STOXX Total Market Index	6,879.8	4,757.3	7.6	1.9	187.1	0.1	3.9	0.0	2.5

## 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
EURO iSTOXX Ambition Climat PAB Index	-1.5	-1.5	-0.6	0.0	N/A	N/A	N/A	-0.6	0.0	N/A
EURO STOXX Total Market Index	-1.3	-1.3	-1.2	-1.9	21.6	N/A	N/A	-1.2	-0.7	4.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO iSTOXX Ambition Climat PAB Index	13.6	13.6	29.2	20.2	N/A	N/A	N/A	-0.0	0.1	N/A
EURO STOXX Total Market Index	13.7	13.7	30.1	20.4	18.5	N/A	N/A	-0.1	-0.0	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO iSTOXX Ambition Climat PAB Index	1.0	1.0	1.0	1.0	N/A	2.3	2.3	2.6	1.9	N/A
Index to benchmark	Beta					Annualized information ratio				
EURO iSTOXX Ambition Climat PAB Index	1.0	1.0	1.0	1.0	N/A	-1.0	-1.0	0.1	0.3	N/A

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

<sup>2</sup> Based on Euribor1m

(EUR, price), all data as of Jan. 29, 2021

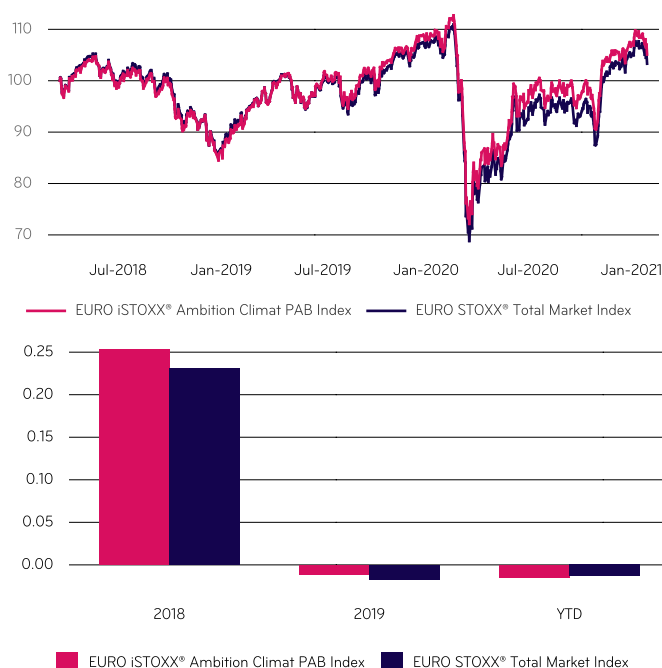
## ISTOXX INDICES

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### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO iSTOXX Ambition Climat PAB Index	40.1	22.4	21.7	20.0	1.7	1.8	1.3	13.5
EURO STOXX Total Market Index	71.8	25.0	22.1	20.2	1.5	1.8	1.1	17.7

### Performance and annual returns<sup>3</sup>



### Methodology

The EURO iSTOXX Ambition Climat PAB Index tracks the performance of liquid securities from the EURO STOXX Total Market Index. The index is constructed to follow the EU Paris-Aligned Benchmark (EU PAB) requirements outlined by the EC in the Technical Expert Group (TEG) Report on climate benchmarks.

Companies which are non-compliant based on Sustainalytics Global Standards Screening (GSS) assessment, or are involved in anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium and white phosphorus weapons are not eligible for selection. Tobacco Producers, as identified by ISS ESG, are also not eligible. 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.

The index selection and weighing process ensures the TEG Report minimum requirements, including but not limited to: greenhouse gas intensity reduction by at least 50%, year on year 7% decarbonization, minimum exposure to high climate impact sectors are met.

### Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0528703314	BKGACPAB		.BKGACPAB
Net Return EUR	CH0528703363	BKTACPAB	BKTACPAB	.BKTACPAB
Price EUR	CH0528703348	BKEACPAB		.BKEACPAB
Gross Return USD	CH0528703322	BKXACPAB		.BKXACPAB
Net Return USD	CH0528703355	BKUACPAB		.BKUACPAB
Price USD	CH0528703330	BKKACPAB		.BKKACPAB

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

### Quick facts

Weighting	Weight determined through an optimization process to meet the TEG EU PAB requirements
Cap factor	0.045
No. of components	Variable
Review frequency	Index is reviewed annually in March and rebalanced quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 19, 2018
History	Available since Mar. 19, 2018
Inception date	Jun. 03, 2020

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

<sup>3</sup> STOXX data from Mar. 19, 2018 to Jan. 29, 2021

<sup>4</sup> Net dividend yield is calculated as net return index return minus price index return

(EUR, price), all data as of Jan. 29, 2021

### CONTACT DETAILS

#### STOXX customer support

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#### STOXX is part of Deutsche Boerse Group

#### CUSTOMIZATION

The index can be used as a basis for the definition of STOXX&#174; 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.

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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.

## EURO ISTOXX® AMBITION CLIMAT PAB INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ASML HLDG	Technology	Netherlands	5.25
SAP	Technology	Germany	4.67
SANOFI	Health Care	France	3.96
L'OREAL	Consumer Products & Services	France	3.91
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	3.83
LINDE	Chemicals	Germany	2.53
ALLIANZ	Insurance	Germany	2.34
AIR LIQUIDE	Chemicals	France	2.06
DEUTSCHE TELEKOM	Telecommunications	Germany	2.00
PHILIPS	Health Care	Netherlands	1.72

<sup>5</sup> Based on the composition as of Jan. 29, 2021

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