

# EURO ISTOXX® 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 for 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 100g CO<sub>2</sub>e/kWh, as identified by ISS ESG, are excluded. Furthermore, STOXX will exclude companies that ISS ESG assesses to have Significant Obstruction in the UN SDGs 12,13,14 and 15.

The weighing process follows an optimization process with the aim to reduce the index green house 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 1.5C scenario by 2050, as verified by ISS ESG.

## Key facts

»The index is designed to help investors shift towards a low-carbon economy and align investments to the Paris Climate Agreement

»Scope 1, Scope 2 and Scope 3 used across all sectors from the first date of the index construction

»The index aims to reduce its greenhouse gases emission intensity by at least 50% when compared to the benchmark index

»Sectors key to the low-carbon transition, high climate impact sectors are not underweighted relative to the benchmark

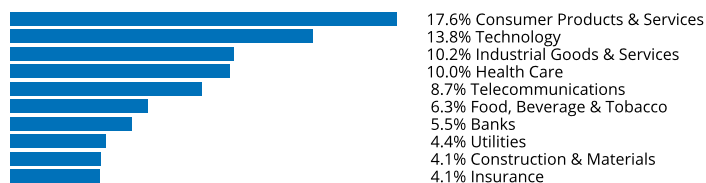
»The index is designed to meet the year on year 7% decarbonization target

»Index overweights securities with concrete targets and emission reduction targets verified by the Science Based Target initiative (SBTi)

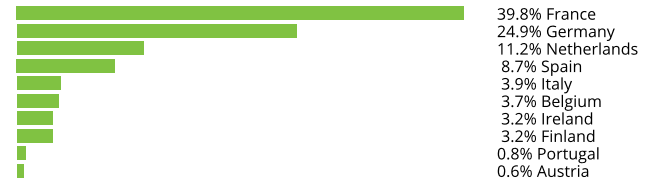
## Descriptive statistics

| Index                                 | Market cap (USD bn.) |            | Components (USD bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                       | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| EURO iSTOXX Ambition Climat PAB Index | N/A                  | 112.9      | 0.5                  | 0.1    | 5.5     | 0.0      | 4.9                  | 0.0      | 24.4           |
| EURO STOXX Total Market Index         | 8,985.7              | 6,013.4    | 7.4                  | 1.2    | 255.2   | 0.0      | 4.2                  | 0.0      | 2.8            |

## 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 | 3.0                       | 19.8 | 15.8 | 51.3 | 24.3 | N/A                                  | N/A | 16.0 | 15.0 | 4.5 |
| EURO STOXX Total Market Index         | 3.2                       | 17.3 | 16.2 | 55.7 | 23.2 | N/A                                  | N/A | 16.4 | 16.1 | 4.3 |
| Index volatility and risk             | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |      |     |
| EURO iSTOXX Ambition Climat PAB Index | 9.4                       | 20.3 | 24.3 | 22.4 | 22.0 | N/A                                  | N/A | 0.6  | 0.6  | 0.2 |
| EURO STOXX Total Market Index         | 10.3                      | 20.8 | 24.7 | 22.7 | 22.4 | N/A                                  | N/A | 0.6  | 0.6  | 0.2 |
| Index to benchmark                    | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |      |     |
| EURO iSTOXX Ambition Climat PAB Index | 0.9                       | 1.0  | 1.0  | 1.0  | 1.0  | 3.5                                  | 2.9 | 3.0  | 2.3  | 2.2 |
| Index to benchmark                    | Beta                      |      |      |      |      | Annualized information ratio         |     |      |      |     |
| EURO iSTOXX Ambition Climat PAB Index | 0.9                       | 1.0  | 1.0  | 1.0  | 1.0  | -0.6                                 | 2.3 | -0.2 | -0.5 | 0.0 |

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

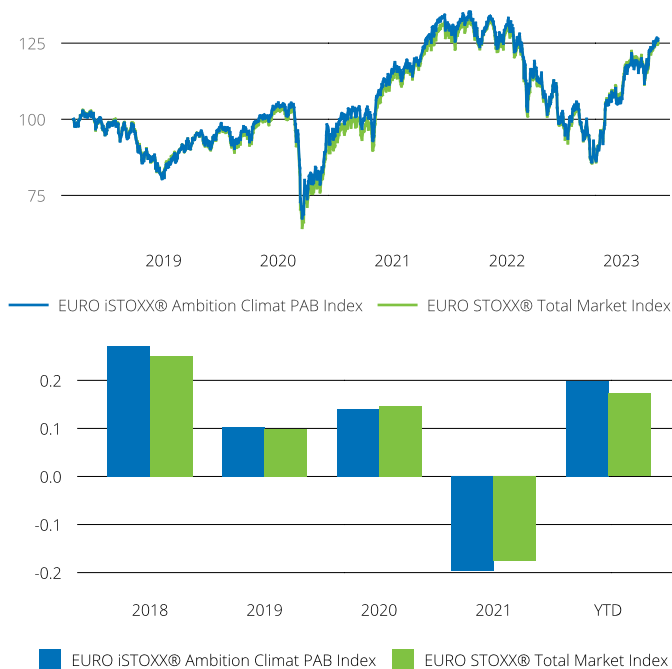
(USD, gross return), all data as of Apr. 28, 2023

## ISTOXX INDICES

## EURO ISTOXX® AMBITION CLIMAT PAB INDEX

## 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            |
| EURO ISTOXX Ambition Climat PAB Index | 19.1                             | 15.6      | 17.5                             | 15.3      | 2.1            | 3.4                                | 1.4             | 1.6                 |
| EURO STOXX Total Market Index         | 15.6                             | 12.5      | 13.4                             | 12.1      | 1.6            | 3.8                                | 1.0             | 1.1                 |

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

## Methodology

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 for climate benchmarks.

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The weighing process follows an optimization process with the aim to reduce the index green house gas intensity by at least 50% when compared to the benchmark. The index is also designed to meet the year on year 7%

## Versions and symbols

| Index            | ISIN         | Symbol   | Bloomberg      | Reuters   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0528703314 | BKGACPAB |                | .BKGACPAB |
| Net Return EUR   | CH0528703363 | BKTACPAB | BKTACPAB INDEX | .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                | Optimization  |
| Cap factor               | 0.045   |
| No. of components        | Variable  |
| Review frequency         | 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 March 19, 2018                            |
| History                  | Available from Mar. 19, 2018                        |
| Inception date           | June. 03, 2020                                      |

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, 2018 to Apr. 28, 2023

(USD, gross return), all data as of Apr. 28, 2023

## EURO ISTOXX® AMBITION CLIMAT PAB INDEX

Top 10 Components<sup>5</sup>

| <b>Company</b>                | <b>Supersector</b>           | <b>Country</b> | <b>Weight (%)</b> |
|-------------------------------|------------------------------|----------------|-------------------|
| SANOFI                        | Health Care                  | France         | 4.90              |
| SAP                           | Technology                   | Germany        | 4.85              |
| LVMH MOET HENNESSY            | Consumer Products & Services | France         | 4.76              |
| L'OREAL                       | Consumer Products & Services | France         | 4.48              |
| ASML HLDG                     | Technology                   | Netherlands    | 4.31              |
| DEUTSCHE TELEKOM              | Telecommunications           | Germany        | 3.81              |
| Industria de Diseno Textil SA | Retail                       | Spain          | 2.94              |
| HERMES INTERNATIONAL          | Consumer Products & Services | France         | 2.75              |
| Kering                        | Consumer Products & Services | France         | 2.69              |
| ALLIANZ                       | Insurance                    | Germany        | 2.57              |

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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