

# STOXX® EUROPE CLIMATE IMPACT EX GLOBAL COMPACT CONTROVERSIAL WEAPONS & TOBACCO

## Index description

The STOXX Climate Impact Ex Global Compact Controversial Weapons & Tobacco indices include companies with CDP Performance Bands A to B- (pre-2016 Performance Band A to B). Band A and A- includes companies that are seen as leading companies in terms of climate change: these companies are disclosing particular 'actions' which mark them as leaders, as well as high scores across all other levels of the CDP Scoring matrix. Scoring requires detailed company-specific explanations. Band B & B- includes companies that 'manage' climate change: companies seek evidence of climate actions implemented and requires company-specific understanding of climate change related issues.

The indices exclude companies who are in contravention of Sustainalytics Global Standards Screening assessment or are involved in Controversial Weapons activities, as identified by Sustainalytics.

Additionally, stocks from the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010) are also excluded.

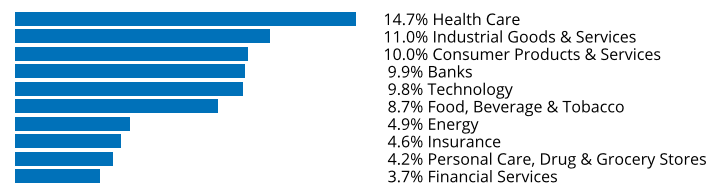
## Key facts

- » Derived from STOXX's broad, yet liquid indices to ensure tradability.
- » The indices are unique in the sense that forward looking carbon emission data is used to create broad, well diversified indices that are suitable for ETFs, SPs as well as benchmark solutions.
- » Exclude companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with Controversial Weapons.
- » Exclude companies from the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010).
- » Reliable, independent data sources: CDP and Sustainalytics.

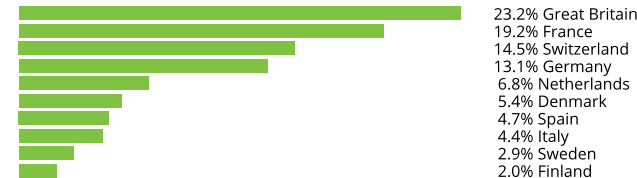
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco	N/A	101,857.6	259.2	94.5	4080.3	5.8	4.0	0.0	13.3
STOXX Europe 600 Index	12,882.2	10,077.4	16.8	6.0	298.6	1.3	3.0	0.0	3.4

## 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
STOXX Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco	1.6	15.5	12.8	44.9	40.2	N/A	N/A	12.9	13.3	7.1
STOXX Europe 600 Index	2.2	13.8	11.1	44.7	40.3	N/A	N/A	11.2	13.3	7.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco	13.1	12.4	13.8	15.6	17.8	N/A	N/A	0.8	0.8	0.4
STOXX Europe 600 Index	13.0	12.4	14.1	15.7	17.9	N/A	N/A	0.7	0.8	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco	1.0	1.0	1.0	1.0	1.0	1.3	1.3	1.4	1.9	1.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco	1.0	1.0	1.0	1.0	1.0	-5.1	2.0	1.1	0.0	-0.0

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

<sup>2</sup> Based on EURIBOR1M

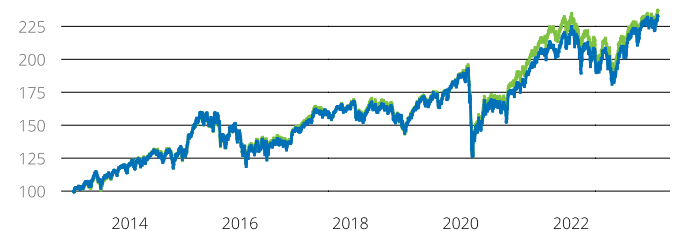
(EUR, gross return), all data as of Jul. 31, 2023

## THEME INDICES

## STOXX® EUROPE CLIMATE IMPACT EX GLOBAL COMPACT

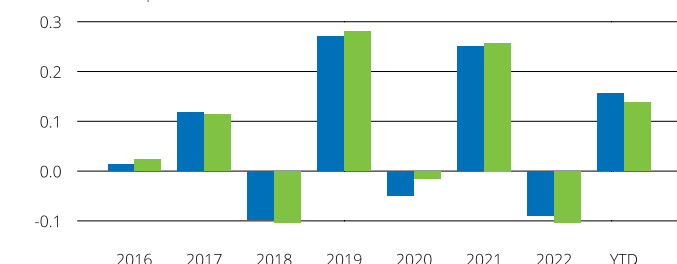
## Fundamentals (for last 12 months)

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
STOXX Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco	17.6	14.0	15.4	13.7	2.0	3.5	1.3	6.1
STOXX Europe 600 Index	16.2	13.4	14.3	13.2	1.9	3.6	1.2	5.9

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

— STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Inde

— STOXX® Europe 600 Index



■ STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Inde

■ STOXX® Europe 600 Index

## Methodology

The STOXX Climate Impact Ex Sustainalytics Global Standards Screening assessment Controversial Weapons & Tobacco indices are selected from the STOXX Global 1800 universe, excluding stocks from the ICB subsectors Coal (ICB Code 60101040) and Tobacco (ICB Code 45103010). Only companies with CDP Performance Bands A to B- (pre-2016 Performance Band A to B) are considered. STOXX will exclude the companies that Sustainalytics considers to be non-compliant with the Sustainalytics Global Standards Screening assessment as well as companies identified to be involved with Controversial Weapons.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0355795524	SXECITEG	SXECITEG INDEX	.SXECITEG
Gross Return EUR	CH0355795524	SXECITEG	SXECITEG INDEX	.SXECITEG
Net Return EUR	CH0355796225	SXECITEN	SXECITEN INDEX	.SXECITEN
Net Return EUR	CH0355796225	SXECITEN	SXECITEN INDEX	.SXECITEN
Price EUR	CH0355796415	SXECITEP	SXECITEP INDEX	.SXECITEP
Gross Return USD	CH0355796126	SXUCITUG		.SXUCITUG
Gross Return USD	CH0355796126	SXUCITUG		.SXUCITUG
Net Return USD	CH0355796027	SXUCITUN		.SXUCITUN
Net Return USD	CH0355796027	SXUCITUN		.SXUCITUN

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

## Quick facts

Weighting	Price weighted with a weight factor based on the free-float market
Cap factor	5% on component level
No. of components	Variable
Review frequency	Components: Annually. Shares, Free Float and Weight Factor:
Calculation/distribution	See vendor code sheet
Calculation hours	End-of-day
Base value/base date	100 on Dec. 24, 2012
Inception date	Mar. 7, 2017

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 Dec. 24, 2012 to Jul. 31, 2023

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

## THEME INDICES

STOXX® EUROPE CLIMATE IMPACT EX GLOBAL COMPACT  
CONTROVERSIAL WEAPONS & TOBACCO INDEXTop 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	4.01
ASML HLDG	Technology	Netherlands	3.84
NOVO NORDISK B	Health Care	Denmark	3.50
LVMH MOET HENNESSY	Consumer Products & Services	France	3.24
ASTRAZENECA	Health Care	Great Britain	2.97
NOVARTIS	Health Care	Switzerland	2.88
HSBC	Banks	Great Britain	2.25
SAP	Technology	Germany	1.99
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	1.87
SIEMENS	Industrial Goods & Services	Germany	1.70

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